



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/02/2014

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 26/02/2014	Any day expiry	10.73670	10.73670		10.86370	10.86370		14.92	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,436.70000	2.43670	2,563.70000	2.56370	18.95	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	18.95	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	736.70290	0.73670	863.70790	0.86371	35.50	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.00290	0.00000	0.00790	0.00001	35.50	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	169.08720	0.16909	294.71380	0.29471	18.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	2.38720	0.00239	1.01380	0.00101	18.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	159.54680	0.15955	284.87440	0.28487	18.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	2.84680	0.00285	1.17440	0.00117	18.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	150.09040	0.15009	275.05940	0.27506	18.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	3.39040	0.00339	1.35940	0.00136	18.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	12.97900	0.01298	86.29690	0.08630	16.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	76.27900	0.07628	22.59690	0.02260	16.08	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	0.00500	0.00001	0.04300	0.00004	39.06	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	853.30500	0.85331	726.34300	0.72634	39.06	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.73670		10.73670	10.73670	10.86370	10.86370	14.76	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	120.95340	0.12095	239.26190	0.23926	16.08	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	14.25340	0.01425	5.56190	0.00556	16.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	10.73670		10.73670	10.73670	10.86530	10.86530	14.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,646.70000	1.64670	1,775.30000	1.77530	23.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00000	0.00000	0.00000	0.00000	23.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,636.70000	1.63670	1,765.30000	1.76530	23.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00000	0.00000	0.00000	0.00000	23.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,626.70000	1.62670	1,755.30000	1.75530	23.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00000	0.00000	0.00000	0.00000	23.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	0.82750	0.00083	3.95130	0.00395	20.94	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	474.12750	0.47413	348.65130	0.34865	20.94	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.74150		10.74150	10.74150	10.87010	10.87010	13.37	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	35.62260	0.03562	89.77550	0.08978	14.16	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	144.12260	0.14412	69.67550	0.06968	14.16	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call	5.87480	0.00587	21.63140	0.02163	16.07	0.00	0	1,300.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put	354.37480	0.35437	241.53140	0.24153	16.07	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	3.38810	0.00339	13.89780	0.01390	16.62	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	421.88810	0.42189	303.79780	0.30380	16.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future			10.76420	10.76420		10.89310	10.89310		13.86	672,870,142.00	62,510	1,501,731.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,064.20300	3.06420	3,193.10300	3.19310	3,064.203	0.00000	34.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00300	0.00000	0.00300	0.00000	0.003	0.00000	34.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,564.20340	2.56420	2,693.10360	2.69310	2,564.203	0.00000	28.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00340	0.00000	0.00360	0.00000	0.003	0.00000	28.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,064.20410	2.06420	2,193.10360	2.19310	2,064.204	0.00000	22.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00410	0.00000	0.00360	0.00000	0.004	0.00000	22.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,514.25760	1.51426	1,643.13360	1.64313	1,514.258	0.00000	19.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.05760	0.00006	0.03360	0.00003	0.058	0.00000	19.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,174.51210	1.17451	1,303.29110	1.30329	1,174.512	0.00000	17.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.31210	0.00031	0.19110	0.00019	0.312	0.00000	17.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,164.52830	1.16453	1,293.30120	1.29330	1,164.528	0.00000	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.32830	0.00033	0.20120	0.00020	0.328	0.00000	17.53	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,154.54520	1.15455	1,283.31180	1.28331	1,154.545	0.00000	17.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.34520	0.00035	0.21180	0.00021	0.345	0.00000	17.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,064.74450	1.06474	1,193.43670	1.19344	1,064.744	0.00000	16.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.54450	0.00054	0.33670	0.00034	0.545	0.00000	16.93	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,014.88460	1.01488	1,143.53580	1.14354	1,014.885	0.00000	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.68460	0.00068	0.43580	0.00044	0.685	0.00000	16.59	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	965.06280	0.96506	1,093.66410	1.09366	965.063	0.00000	16.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.86280	0.00086	0.56410	0.00056	0.863	0.00000	16.24	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	865.58020	0.86558	994.04570	0.99405	865.580	0.00000	15.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.38020	0.00138	0.94570	0.00095	1.380	0.00000	15.55	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	766.42870	0.76643	894.66910	0.89467	766.429	0.00000	14.86	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	2.22870	0.00223	1.56910	0.00157	2.229	0.00000	14.86	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	618.84820	0.61885	746.45380	0.74645	618.848	0.00000	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	4.64820	0.00465	3.35380	0.00335	4.648	0.00000	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	570.16100	0.57016	697.41710	0.69742	570.161	0.00000	13.48	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	5.96100	0.00596	4.31710	0.00432	5.961	0.00000	13.48	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	550.78740	0.55079	677.87530	0.67788	550.787	0.00000	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	6.58740	0.00659	4.77530	0.00478	6.587	0.00000	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	521.85570	0.52186	648.65350	0.64865	521.856	0.00000	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	7.65570	0.00766	5.55350	0.00555	7.656	0.00000	13.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	475.45060	0.47545	600.23710	0.60024	475.451	0.00000	13.20	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	11.25060	0.01125	7.13710	0.00714	11.251	0.00000	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	466.31470	0.46631	590.60320	0.59060	466.315	0.00000	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	12.11470	0.01211	7.50320	0.00750	12.115	0.00000	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	448.20280	0.44820	571.39160	0.57139	448.203	0.00000	13.24	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	14.00280	0.01400	8.29160	0.00829	14.003	0.00000	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	439.23170	0.43923	561.81550	0.56182	439.232	0.00000	13.25	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	15.03170	0.01503	8.71550	0.00872	15.032	0.00000	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	430.32040	0.43032	552.26040	0.55226	430.320	0.00000	13.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	16.12040	0.01612	9.16040	0.00916	16.120	0.00000	13.27	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	386.73370	0.38673	504.83840	0.50484	386.734	0.00000	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	22.53370	0.02253	11.73840	0.01174	22.534	0.00000	13.33	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	344.97260	0.34497	458.11180	0.45811	344.973	0.00000	13.40	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	30.77260	0.03077	15.01180	0.01501	30.773	0.00000	13.40	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	305.31110	0.30531	414.19420	0.41419	305.311	0.00000	13.47	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	41.11110	0.04111	21.09420	0.02109	41.111	0.00000	13.47	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	268.00070	0.26800	372.02230	0.37202	268.001	0.00000	13.53	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	53.80070	0.05380	28.92230	0.02892	53.801	0.00000	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	233.25650	0.23326	331.85450	0.33185	233.257	0.00000	13.60	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	69.05650	0.06906	38.75450	0.03875	69.056	0.00000	13.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	226.63190	0.22663	324.08300	0.32408	226.632	0.00000	13.61	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	72.43190	0.07243	40.98300	0.04098	72.432	0.00000	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	201.24620	0.20125	293.93010	0.29393	201.246	0.00000	13.66	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	87.04620	0.08705	50.83010	0.05083	87.046	0.00000	13.66	0.00	0	3,350.00

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	10.68	Call	183.39900		0.18340		272.33790	0.27234	183.399	13.70	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	99.19900		0.09920		59.23790	0.05924	99.199	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	172.07810		0.17208		258.45110	0.25845	172.078	13.73	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	107.87810		0.10788		65.35110	0.06535	107.878	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	145.80240		0.14580		225.57790	0.22558	145.802	13.80	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	131.60240		0.13160		82.47790	0.08248	131.602	13.80	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	122.40370		0.12240		195.41580	0.19542	122.404	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	158.20370		0.15820		102.31580	0.10232	158.204	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	107.50360		0.10750		173.27660	0.17328	107.504	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	183.30360		0.18330		120.17660	0.12018	183.304	14.10	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	104.03960		0.10404		168.01880	0.16802	104.040	14.16	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	189.83960		0.18984		124.91880	0.12492	189.840	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	88.18490		0.08818		143.38150	0.14338	88.185	14.45	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	223.98490		0.22398		150.28150	0.15028	223.985	14.45	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	85.29220		0.08529		138.78060	0.13878	85.292	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	231.09220		0.23109		155.68060	0.15568	231.092	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	77.13360		0.07713		125.62080	0.12562	77.134	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	252.93360		0.25293		172.52080	0.17252	252.934	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	62.96980		0.06297		102.11190	0.10211	62.970	15.04	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	298.76980		0.29877		209.01190	0.20901	298.770	15.04	89,630.94	300	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	54.95090		0.05495		89.93660	0.08994	54.951	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	330.75090		0.33075		236.83660	0.23684	330.751	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	44.75720		0.04476		74.19030	0.07419	44.757	15.62	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	380.55720		0.38056		281.09030	0.28109	380.557	15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	37.71160		0.03771		63.11410	0.06311	37.712	15.92	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	423.51160		0.42351		320.01410	0.32001	423.512	15.92	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	31.78070		0.03178		53.65290	0.05365	31.781	16.21	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	467.58070		0.46758		360.55290	0.36055	467.581	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	26.79590		0.02680		45.59750	0.04560	26.796	16.50	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	512.59590		0.51260		402.49750	0.40250	512.596	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	11.78650		0.01179		20.37020	0.02037	11.787	18.03	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	747.58650		0.74759		627.27020	0.62727	747.586	18.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	5.52870		0.00553		9.56320	0.00956	5.529	19.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	991.32870		0.99133		866.46320	0.86646	991.329	19.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	2.45460		0.00245		4.77980	0.00478	2.455	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,238.25460		1.23825		1,111.67980	1.11168	1,238.255	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	0.91500		0.00092		2.09100	0.00209	0.915	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,486.71500		1.48672		1,358.99100	1.35899	1,486.715	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	0.34030		0.00034		0.80130	0.00080	0.340	22.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,736.14030		1.73614		1,607.70130	1.60770	1,736.140	22.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	0.18870		0.00019		0.44910	0.00045	0.189	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,885.98870		1.88599		1,757.34910	1.75735	1,885.989	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	0.15520		0.00016		0.37020	0.00037	0.155	22.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,935.95520		1.93596		1,807.27020	1.80727	1,935.955	22.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.08670		0.00009		0.20760	0.00021	0.087	23.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,085.88670		2.08589		1,957.10760	1.95711	2,085.887	23.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.06360		0.00006		0.11670	0.00012	0.064	23.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,235.86360		2.23586		2,107.01670	2.10702	2,235.864	23.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.11950		0.00012		0.23660	0.00024	0.119	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,485.91950		3.48592		3,357.13660	3.35714	3,485.920	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.05370		0.00005		0.13830	0.00014	0.054	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,735.85370		3.73585		3,607.03830	3.60704	3,735.854	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00300		0.00000		0.00960	0.00001	0.003	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,585.80300		4.58580		4,456.90960	4.45691	4,585.803	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00080		0.00000		0.00300	0.00000	0.001	36.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,935.80080		4.93580		4,806.90300	4.80690	4,935.801	36.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.76750		10.76750		10.89640	10.89640		13.75	0.00	0	0.00

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	19/03/2014	Any day expiry	9.09	Call	1,677.53220	1.67753		1,806.42300	1.80642	1,677.532	19.90	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	0.03220	0.00003		0.02300	0.00002	0.032	19.90	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,667.53380	1.66753		1,796.42410	1.79642	1,667.534	19.84	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	0.03380	0.00003		0.02410	0.00002	0.034	19.84	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,657.53550	1.65754		1,786.42530	1.78643	1,657.535	19.79	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	0.03550	0.00004		0.02530	0.00003	0.035	19.79	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.77890	10.77890		10.90800	10.90800		13.89	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,478.90270	2.47890		2,608.00290	2.60800	2,478.903	22.59	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	0.00270	0.00000		0.00290	0.00000	0.003	22.59	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	686.55240	0.68655		813.03690	0.81304	686.552	13.70	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	7.65240	0.00765		5.03690	0.00504	7.652	13.70	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry			10.78050	10.78050		10.90970	10.90970		13.92	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry	10.80	Call	162.19760	0.16220		234.42740	0.23443	162.198	13.92	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry	10.80	Put	181.69760	0.18170		124.72740	0.12473	181.698	13.92	0.00	0	500.00
\$ / R	On	27/03/2014	Any day expiry	11.75	Call	14.52950	0.01453		21.72990	0.02173	14.530	18.90	0.00	0	500.00
\$ / R	On	27/03/2014	Any day expiry	11.75	Put	984.02950	0.98403		862.02990	0.86203	984.029	18.90	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.83010	10.83010		10.96020	10.96020		13.82	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,530.16510	2.53017		2,660.25140	2.66025	2,530.165	19.48	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	0.06510	0.00007		0.05140	0.00005	0.065	19.48	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	903.64780	0.90365		1,029.67080	1.02967	903.648	13.47	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	13.54780	0.01355		9.47080	0.00947	13.548	13.47	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	10.80	Call	255.13000	0.25513		329.83600	0.32984	255.130	13.82	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	10.80	Put	225.03000	0.22503		169.63600	0.16964	225.030	13.82	0.00	0	500.00
\$ / R	On	25/04/2014	Any day expiry	12.00	Call	34.73920	0.03474		45.32140	0.04532	34.739	18.81	0.00	0	500.00
\$ / R	On	25/04/2014	Any day expiry	12.00	Put	1,204.63920	1.20464		1,085.12140	1.08512	1,204.639	18.81	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.88470	10.88470		11.01770	11.01770		14.23	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	972.59990	0.97260		1,099.08050	1.09908	972.600	13.46	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	27.89990	0.02790		21.38050	0.02138	27.900	13.46	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	963.46880	0.96347		1,089.73460	1.08973	963.469	13.45	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	28.76880	0.02877		22.03460	0.02203	28.769	13.45	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	954.36120	0.95436		1,080.40520	1.08041	954.361	13.44	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	29.66120	0.02966		22.70520	0.02271	29.661	13.44	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry			10.88650	10.88650		11.01960	11.01960		14.26	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Call	2,586.93260	2.58693		2,719.99730	2.72000	2,586.933	18.56	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Put	0.43260	0.00043		0.39730	0.00040	0.433	18.56	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Call	797.59210	0.79759		918.53580	0.91854	797.592	13.32	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Put	51.09210	0.05109		38.93580	0.03894	51.092	13.32	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry			10.88840	10.88840		11.02160	11.02160		14.29	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry	10.80	Call	352.18050	0.35218		428.84810	0.42885	352.181	14.09	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry	10.80	Put	263.78050	0.26378		207.24810	0.20725	263.780	14.09	0.00	0	500.00
\$ / R	On	28/05/2014	Any day expiry	12.20	Call	63.15160	0.06315		77.25450	0.07725	63.152	19.05	0.00	0	500.00
\$ / R	On	28/05/2014	Any day expiry	12.20	Put	1,374.75160	1.37475		1,255.65450	1.25565	1,374.752	19.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.91920	10.91920		11.05330	11.05330		14.46	604,967,356.80	55,404	212,841.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,919.62130	2.91962		3,053.68630	3.05369	2,919.621	19.28	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	0.42130	0.00042		0.38630	0.00039	0.421	19.28	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,470.25380	2.47025		2,604.27980	2.60428	2,470.254	17.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	1.05380	0.00105		0.97980	0.00098	1.054	17.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,280.75080	2.28075		2,414.74660	2.41475	2,280.751	16.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	1.55080	0.00155		1.44660	0.00145	1.551	16.91	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,171.19590	2.17120		2,305.11190	2.30511	2,171.196	16.55	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	1.99590	0.00200		1.81190	0.00181	1.996	16.55	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,141.35750	2.14136		2,275.22660	2.27523	2,141.358	16.47	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.15750	0.00216		1.92660	0.00193	2.158	16.47	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,121.47210	2.12147		2,255.30700	2.25531	2,121.472	16.42	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.27210	0.00227		2.00700	0.00201	2.272	16.42	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,922.98860	1.92299		2,056.54290	2.05654	1,922.989	15.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.78860	0.00379		3.24290	0.00324	3.789	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	9.20	Call	1,725.44640	1.72545	1,858.61000	1.85861	1,725.446	15.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.20	Put	6.24640	0.00625	5.31000	0.00531	6.246	15.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.59	Call	1,345.21680	1.34522	1,476.73630	1.47674	1,345.217	14.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.59	Put	16.01680	0.01602	13.43630	0.01344	16.017	14.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.60	Call	1,335.59850	1.33560	1,467.05180	1.46705	1,335.599	14.33	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.60	Put	16.39850	0.01640	13.75180	0.01375	16.398	14.33	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.61	Call	1,325.98880	1.32599	1,457.37410	1.45737	1,325.989	14.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.61	Put	16.78880	0.01679	14.07410	0.01407	16.789	14.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.75	Call	1,192.45340	1.19245	1,322.70560	1.32271	1,192.453	13.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.75	Put	23.25340	0.02325	19.40560	0.01941	23.253	13.94	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.78	Call	1,164.11360	1.16411	1,294.07130	1.29407	1,164.114	13.86	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.78	Put	24.91360	0.02491	20.77130	0.02077	24.914	13.86	0.00	0	920.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.80	Call	1,145.28110	1.14528	1,275.03130	1.27503	1,145.281	13.81	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.80	Put	26.08110	0.02608	21.73130	0.02173	26.081	13.81	0.00	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Call	990.87040	0.99087	1,115.35360	1.11535	990.870	13.69	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Put	41.67040	0.04167	32.05360	0.03205	41.670	13.69	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.00	Call	964.29310	0.96429	1,088.04010	1.08804	964.293	13.67	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.00	Put	45.09310	0.04509	34.74010	0.03474	45.093	13.67	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Call	955.48510	0.95549	1,078.97600	1.07898	955.485	13.66	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Put	46.28510	0.04629	35.67600	0.03568	46.285	13.66	0.00	0	50.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Call	851.88650	0.85189	971.94150	0.97194	851.886	13.57	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Put	62.68650	0.06269	48.64150	0.04864	62.686	13.57	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.15	Call	835.02740	0.83503	954.43750	0.95444	835.027	13.56	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.15	Put	65.82740	0.06583	51.13750	0.05114	65.827	13.56	0.00	0	47,500.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.50	Call	570.85790	0.57086	667.57720	0.66758	570.858	13.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.50	Put	151.65790	0.15166	114.27720	0.11428	151.658	13.70	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.57	Call	526.70660	0.52671	619.06180	0.61906	526.707	13.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.57	Put	177.50660	0.17751	135.76180	0.13576	177.507	13.83	0.00	0	11,250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.63	Call	490.86070	0.49086	579.40300	0.57940	490.861	13.95	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.63	Put	201.66070	0.20166	156.10300	0.15610	201.661	13.95	0.00	0	11,250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.64	Call	485.06610	0.48507	572.96830	0.57297	485.066	13.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.64	Put	205.86610	0.20587	159.66830	0.15967	205.866	13.97	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.65	Call	479.32040	0.47932	566.58380	0.56658	479.320	13.99	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.65	Put	210.12040	0.21012	163.28380	0.16328	210.120	13.99	0.00	0	2,350.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Call	399.24250	0.39924	476.84730	0.47685	399.243	14.27	0.00	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Put	280.04250	0.28004	223.54730	0.22355	280.043	14.27	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.90	Call	352.04100	0.35204	423.27430	0.42327	352.041	14.46	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.90	Put	332.84100	0.33284	269.97430	0.26997	332.841	14.46	0.00	0	7,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Call	312.64550	0.31265	374.57930	0.37458	312.645	14.79	0.00	0	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Put	393.44550	0.39345	321.27930	0.32128	393.446	14.79	0.00	0	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.10	Call	277.63280	0.27763	332.16930	0.33217	277.633	15.11	0.00	0	6,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.10	Put	458.43280	0.45843	378.86930	0.37887	458.433	15.11	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.12	Call	271.12290	0.27112	324.54690	0.32455	271.123	15.17	0.00	0	2,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.12	Put	471.92290	0.47192	391.24690	0.39125	471.923	15.17	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.13	Call	267.92690	0.26793	320.80130	0.32080	267.927	15.20	0.00	0	2,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.13	Put	478.72690	0.47873	397.50130	0.39750	478.727	15.20	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.16	Call	258.56750	0.25857	309.82220	0.30982	258.568	15.30	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.16	Put	499.36750	0.49937	416.52220	0.41652	499.368	15.30	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.18	Call	252.51800	0.25252	302.71400	0.30271	252.518	15.37	0.00	0	2,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.18	Put	513.31800	0.51332	429.41400	0.42941	513.318	15.37	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Call	246.61340	0.24661	295.77330	0.29577	246.613	15.43	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Put	527.41340	0.52741	442.47330	0.44247	527.413	15.43	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Call	204.32650	0.20433	245.81500	0.24581	204.327	15.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Put	645.12650	0.64513	552.51500	0.55252	645.127	15.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Call	174.00790	0.17401	209.40930	0.20941	174.008	16.41	0.00	0	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Put	754.80790	0.75481	656.10930	0.65611	754.808	16.41	452,884.74	600	600.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	155.80540	0.15581	187.00840	0.18701	155.805	16.76	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	11.60	Put	836.60540		0.83661		733.70840	0.73371	836.605	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	113.33180		0.11333		135.98140	0.13598	113.332	17.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,094.13180		1.09413		982.68140	0.98268	1,094.132	17.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	102.41660		0.10242		122.82460	0.12282	102.417	18.16	0.00	0	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,183.21660		1.18322		1,069.52460	1.06952	1,183.217	18.16	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	97.41470		0.09741		116.83490	0.11683	97.415	18.33	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,228.21470		1.22821		1,113.53490	1.11353	1,228.215	18.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	84.15230		0.08415		100.90440	0.10090	84.152	18.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,364.95230		1.36495		1,247.60440	1.24760	1,364.952	18.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	81.01040		0.08101		97.11120	0.09711	81.010	18.99	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,401.81040		1.40181		1,283.81120	1.28381	1,401.810	18.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	63.91190		0.06391		76.44780	0.07645	63.912	19.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,644.71190		1.64471		1,523.14780	1.52315	1,644.712	19.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	45.94840		0.04595		54.73280	0.05473	45.948	21.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,026.74840		2.02675		1,901.43280	1.90143	2,026.748	21.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	38.02440		0.03802		41.83470	0.04183	38.024	23.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,418.82440		2.41882		2,288.53470	2.28853	2,418.824	23.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	36.26640		0.03627		39.77250	0.03977	36.266	25.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,767.06640		2.76707		2,636.47250	2.63647	2,767.066	25.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	35.40290		0.03540		38.74840	0.03875	35.403	27.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	3,116.20290		3.11620		2,985.44840	2.98545	3,116.203	27.25	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.92880		10.92880		11.06330	11.06330		14.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,151.22490		2.15122		2,285.48860	2.28549	2,151.225	16.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	2.42490		0.00242		2.18860	0.00219	2.425	16.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	864.31140		0.86431		984.47080	0.98447	864.311	13.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	65.51140		0.06551		51.17080	0.05117	65.511	13.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	87.49700		0.08750		104.29670	0.10430	87.497	18.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,398.69700		1.39870		1,280.99670	1.28100	1,398.697	18.92	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.94610		10.94610		11.08110	11.08110		14.68	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,647.28340		2.64728		2,782.21840	2.78222	2,647.283	17.98	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.18340		0.00118		1.11840	0.00112	1.183	17.98	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	428.17720		0.42818		504.62880	0.50463	428.177	14.41	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	302.07720		0.30208		243.52880	0.24353	302.077	14.41	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			10.95190		10.95190		11.08710	11.08710		14.66	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	445.16140		0.44516		523.00870	0.52301	445.161	14.35	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	293.26140		0.29326		235.90870	0.23591	293.261	14.35	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	90.33840		0.09034		106.45370	0.10645	90.338	19.30	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,538.43840		1.53844		1,419.35370	1.41935	1,538.438	19.30	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.00570		11.00570		11.14270	11.14270		14.87	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	2,708.19720		2.70820		2,844.91180	2.84491	2,708.197	17.73	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.49720		0.00250		2.21180	0.00221	2.497	17.73	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	507.62450		0.50762		585.42750	0.58543	507.624	14.48	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	321.92450		0.32192		262.72750	0.26273	321.925	14.48	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.00760		11.00760		11.14470	11.14470		14.88	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	520.36890		0.52037		599.34000	0.59934	520.369	14.45	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	312.76890		0.31277		254.64000	0.25464	312.769	14.45	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	389.78450		0.38978		450.88760	0.45089	389.784	15.17	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	482.18450		0.48218		406.18760	0.40619	482.184	15.17	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	163.48510		0.16349		188.89930	0.18890	163.485	18.10	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	1,245.88510		1.24589		1,134.19930	1.13420	1,245.885	18.10	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	109.44960		0.10945		126.13530	0.12614	109.450	19.67	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,721.84960		1.72185		1,601.43530	1.60144	1,721.850	19.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.05370		11.05370		11.19230	11.19230		15.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,142.30030		1.14230		1,268.35640	1.26836	1,142.300	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	78.60030		0.07860		66.05640	0.06606	78.600	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,133.88690		1.13389		1,259.36990	1.25937	1,133.887	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	80.18690		0.08019		67.06990	0.06707	80.187	13.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,125.49830	1.12550	1,250.39780	1.25040	1,125.498	13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	81.79830	0.08180	68.09780	0.06810	81.798	13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	871.40470	0.87140	982.68900	0.98269	871.405	13.86	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	147.70470	0.14770	120.38900	0.12039	147.705	13.86	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	205.26960	0.20527	234.17200	0.23417	205.270	17.92	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,221.56960	1.22157	1,111.87200	1.11187	1,221.570	17.92	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.06330	11.06330	11.20240	11.20240		15.04	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	591.06950	0.59107	671.69790	0.67170	591.069	14.49	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	327.76950	0.32777	269.29790	0.26930	327.769	14.49	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	127.80470	0.12780	145.07020	0.14507	127.805	19.97	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,894.50470	1.89450	1,772.67020	1.77267	1,894.505	19.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.10260	11.10260	11.24360	11.24360		15.21	60,753,427.20	5,472	14,096.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,205.24320	3.20524	3,346.33530	3.34634	3,205.243	18.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.64320	0.00264	2.73550	0.00274	2.643	18.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,709.29320	2.70929	2,849.95810	2.84996	2,709.293	17.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.69320	0.00669	6.35810	0.00636	6.693	17.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,316.07160	2.31607	2,455.69320	2.45569	2,316.072	16.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	13.47160	0.01347	12.09320	0.01209	13.472	16.47	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,238.02750	2.23803	2,377.31080	2.37731	2,238.028	16.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	15.42750	0.01543	13.71080	0.01371	15.428	16.30	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,218.55600	2.21856	2,357.74590	2.35775	2,218.556	16.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	15.95600	0.01596	14.14590	0.01415	15.956	16.26	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,121.45690	2.12146	2,260.12320	2.26012	2,121.457	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	18.85690	0.01886	16.52320	0.01652	18.857	16.05	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,833.33310	1.83333	1,970.35680	1.97036	1,833.333	15.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	30.73310	0.03073	26.75680	0.02676	30.733	15.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,551.75660	1.55176	1,686.16670	1.68617	1,551.757	14.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	49.15660	0.04916	42.56670	0.04257	49.157	14.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,387.17500	1.38718	1,519.36730	1.51937	1,387.175	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	64.57500	0.06457	55.76730	0.05577	64.575	14.40	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,279.76100	1.27976	1,410.13710	1.41014	1,279.761	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	77.16100	0.07716	66.53710	0.06654	77.161	14.14	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,191.89490	1.19189	1,320.51690	1.32052	1,191.895	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	89.29490	0.08929	76.91690	0.07692	89.295	13.93	223,237.25	2,500	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,038.95260	1.03895	1,156.15280	1.15615	1,038.953	13.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	126.35260	0.12635	102.55280	0.10255	126.353	13.94	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,023.42390	1.02342	1,139.95920	1.13996	1,023.424	13.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	130.82390	0.13082	106.35920	0.10636	130.824	13.94	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,008.00940	1.00801	1,123.86770	1.12387	1,008.009	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	135.40940	0.13541	110.26770	0.11027	135.409	13.95	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	962.46500	0.96246	1,076.23170	1.07623	962.465	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	149.86500	0.14986	122.63170	0.12263	149.865	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	954.97790	0.95498	1,068.38730	1.06839	954.978	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	152.37790	0.15238	124.78730	0.12479	152.378	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	947.52090	0.94752	1,060.57060	1.06057	947.521	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	154.92090	0.15492	126.97060	0.12697	154.921	13.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	896.17830	0.89618	1,006.64100	1.00664	896.178	13.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	173.57830	0.17358	143.04100	0.14304	173.578	13.96	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	811.74140	0.81174	917.52010	0.91752	811.741	13.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	209.14140	0.20914	173.92010	0.17392	209.141	13.97	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Call	777.94090	0.77794	881.67630	0.88168	777.941	13.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	225.34090	0.22534	188.07630	0.18808	225.341	13.97	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	566.54190	0.56654	641.43620	0.64144	566.542	14.87	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	413.94190	0.41394	347.83620	0.34784	413.942	14.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	366.53380	0.36653	415.62090	0.41562	366.534	16.29	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	773.93380	0.77393	682.02090	0.68202	773.934	16.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	257.53840	0.25754	291.35280	0.29135	257.538	17.61	0.00	0	45,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,154.93840	1.15494	1,047.75280	1.04775	1,154.938	17.61	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	240.58930	0.24059	272.03140	0.27203	240.589	17.88	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,237.98930	1.23799	1,128.43140	1.12843	1,237.989	17.88	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Call	214.75710	0.21476	242.80150	0.24280	214.757	18.34	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Put	1,382.15710	1.38216	1,269.20150	1.26920	1,382.157	18.34	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	203.71880	0.20372	230.46640	0.23047	203.719	18.54	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,451.11880	1.45112	1,336.86640	1.33687	1,451.119	18.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	198.47980	0.19848	224.61040	0.22461	198.480	18.65	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,485.87980	1.48588	1,371.01040	1.37101	1,485.880	18.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	192.17850	0.19218	217.43170	0.21743	192.178	18.78	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,529.57850	1.52958	1,413.83170	1.41383	1,529.579	18.78	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	173.72940	0.17373	196.30020	0.19630	173.729	19.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,671.12940	1.67113	1,552.70020	1.55270	1,671.129	19.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Call	158.55990	0.15856	178.91500	0.17892	158.560	19.58	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Put	1,805.95990	1.80596	1,685.31500	1.68531	1,805.960	19.58	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	126.21740	0.12622	141.83770	0.14184	126.217	20.63	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,173.61740	2.17362	2,048.23770	2.04824	2,173.617	20.63	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	111.93850	0.11194	116.23360	0.11623	111.939	22.48	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,609.33850	2.60934	2,472.63360	2.47263	2,609.339	22.48	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	108.31170	0.10831	111.63850	0.11164	108.312	24.43	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	3,005.71170	3.00571	2,868.03850	2.86804	3,005.712	24.43	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.12530	11.12530	11.26740	11.26740		15.25	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	666.97340	0.66697	750.53740	0.75054	666.973	14.59	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	341.67340	0.34167	283.13740	0.28314	341.673	14.59	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	142.47590	0.14248	159.63720	0.15964	142.476	20.40	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	2,117.17590	2.11718	1,992.23720	1.99224	2,117.176	20.40	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.19350	11.19350	11.33890	11.33890		15.52	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	745.83350	0.74583	833.49910	0.83350	745.834	14.61	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	352.33350	0.35233	294.59910	0.29460	352.333	14.61	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	162.90580	0.16291	180.48420	0.18048	162.906	20.67	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	2,299.40580	2.29941	2,171.58420	2.17158	2,299.406	20.67	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.20590	11.20590	11.35190	11.35190		15.52	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,185.32290	1.18532	1,308.83350	1.30883	1,185.323	14.05	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	139.42290	0.13942	116.93350	0.11693	139.423	14.05	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	366.17380	0.36617	408.89040	0.40889	366.174	17.23	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,070.27380	1.07027	966.99040	0.96699	1,070.274	17.23	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.24920	11.24920	11.39740	11.39740		15.63	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	808.53820	0.80854	900.60450	0.90060	808.538	14.61	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	359.33820	0.35934	303.20450	0.30320	359.338	14.61	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	177.64080	0.17764	188.83490	0.18883	177.641	21.31	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,538.44080	2.53844	2,401.43490	2.40143	2,538.441	21.31	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.28750	11.28750	11.43760	11.43760		15.79	4,176,375.00	370	7,308.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	9.72560	0.00973	8.81950	0.00882	9.726	18.30	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,297.22560	3.29723	3,446.41950	3.44642	3,297.226	18.30	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,854.56710	2.85457	3,002.96700	3.00297	2,854.567	17.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	17.06710	0.01707	15.36700	0.01537	17.067	17.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,805.64330	2.80564	2,953.92180	2.95392	2,805.643	17.09	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	18.14330	0.01814	16.32180	0.01632	18.143	17.09	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	19.28200	0.01928	17.33160	0.01733	19.282	16.97	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,756.78200	2.75678	2,904.93160	2.90493	2,756.782	16.97	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,320.51820	2.32052	2,467.05200	2.46705	2,320.518	15.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	33.01820	0.03302	29.45200	0.02945	33.018	15.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	1,908.31560	1.90832	2,050.56320	2.05056	1,908.316	15.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	60.81560	0.06082	52.96320	0.05296	60.816	15.19	0.00	0	13,326.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	65.97850	0.06598	57.39570	0.05740	65.979	15.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,853.47850	1.85348	1,994.99570	1.99500	1,853.479	15.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	1,799.01530	1.79902	1,939.74680	1.93975	1,799.015	15.01	0.00	0	0.00

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	9.56	Put	71.51530	0.07152	62.14680	0.06215	71.515	15.01	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,762.92530	1.76293	1,903.10290	1.90310	1,762.925	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	75.42530	0.07543	65.50290	0.06550	75.425	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	95.36980	0.09537	82.62190	0.08262	95.370	14.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Call	1,602.86980	1.60287	1,740.22190	1.74022	1,602.870	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Call	1,515.77480	1.51577	1,651.30840	1.65131	1,515.775	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	108.27480	0.10827	93.70840	0.09371	108.275	14.55	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,413.18680	1.41319	1,546.27890	1.54628	1,413.187	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	125.68680	0.12569	108.67890	0.10868	125.687	14.38	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	211.84460	0.21184	177.78710	0.17779	211.845	14.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,119.34460	1.11934	1,235.38710	1.23539	1,119.345	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,036.94350	1.03694	1,148.04450	1.14804	1,036.944	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	249.44350	0.24944	210.44450	0.21044	249.443	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Call	1,003.80040	1.00380	1,112.77140	1.11277	1,003.800	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	266.30040	0.26630	225.17140	0.22517	266.300	14.42	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	321.14940	0.32115	273.39520	0.27340	321.149	14.52	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	908.64940	0.90865	1,010.99520	1.01100	908.649	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Call	841.34670	0.84135	934.03540	0.93404	841.347	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	373.84670	0.37385	316.43540	0.31644	373.847	14.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Call	786.29090	0.78629	872.01890	0.87202	786.291	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	428.79090	0.42879	364.41890	0.36442	428.791	14.96	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	444.42760	0.44443	378.68030	0.37868	444.428	15.03	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	771.92760	0.77193	856.28030	0.85628	771.928	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	753.19760	0.75320	835.73150	0.83573	753.198	15.12	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	465.69760	0.46570	398.13150	0.39813	465.698	15.12	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Call	708.44470	0.70844	786.51370	0.78651	708.445	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	520.94470	0.52094	448.91370	0.44891	520.945	15.34	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	526.62600	0.52663	454.15940	0.45416	526.626	15.36	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Call	704.12600	0.70413	781.75940	0.78176	704.126	15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	666.53770	0.66654	740.27840	0.74028	666.538	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	579.03770	0.57904	502.67840	0.50268	579.038	15.56	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	556.46620	0.55647	618.26420	0.61826	556.466	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	768.96620	0.76897	680.66420	0.68066	768.966	16.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,129.91690	1.12992	1,025.10690	1.02511	1,129.917	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	417.41690	0.41742	462.70690	0.46271	417.417	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	415.12490	0.41512	460.14370	0.46014	415.125	17.39	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,137.62490	1.13762	1,032.54370	1.03254	1,137.625	17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	320.43970	0.32044	354.08950	0.35409	320.440	18.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,532.93970	1.53294	1,416.48950	1.41649	1,532.940	18.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,963.18580	1.96319	1,838.42250	1.83842	1,963.186	19.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	250.68580	0.25069	276.02250	0.27602	250.686	19.62	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	243.80750	0.24381	268.30060	0.26830	243.808	19.75	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Put	2,016.30750	2.01631	1,890.70060	1.89070	2,016.308	19.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	224.75540	0.22476	246.91250	0.24691	224.755	20.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Put	2,177.25540	2.17726	2,049.31250	2.04931	2,177.255	20.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	222.77800	0.22278	244.69000	0.24469	222.778	20.20	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Put	2,195.27800	2.19528	2,067.09000	2.06709	2,195.278	20.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	195.46260	0.19546	211.07160	0.21107	195.463	21.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,507.96260	2.50796	2,373.47160	2.37347	2,507.963	21.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	183.92560	0.18393	191.48870	0.19149	183.926	23.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	3,096.42560	3.09643	2,953.88870	2.95389	3,096.426	23.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	183.55380	0.18355	191.01890	0.19102	183.554	23.67	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	3,126.05380	3.12605	2,983.41890	2.98342	3,126.054	23.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	165.92310	0.16592	180.99300	0.18099	165.923	25.63	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,718.42310	3.71842	3,583.39300	3.58339	3,718.423	25.63	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.29440	11.29440	11.44480	11.44480		15.78	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	858.90780	0.85891	955.28370	0.95528	858.908	14.66	0.00	0	0.00

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 15/12/2014	Any day expiry	10.80	Put	364.50780		0.36451		310.48370	0.31048	364.508	14.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	194.05430		0.19405		200.54350	0.20054	194.054	21.85	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,699.65430		2.69965		2,555.74350	2.55574	2,699.654	21.85	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.39530		11.39530		11.54930	11.54930		16.07	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	971.56480		0.97156		1,071.65450	1.07165	971.565	14.82	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	376.26480		0.37626		322.35450	0.32235	376.265	14.82	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	227.92420		0.22792		236.99050	0.23699	227.924	23.07	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	3,102.62420		3.10262		2,957.69050	2.95769	3,102.624	23.07	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.45950		11.45950		11.61590	11.61590		16.18	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,042.13780		1.04214		1,144.19780	1.14420	1,042.138	14.90	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	382.63780		0.38264		328.29780	0.32830	382.638	14.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	253.43760		0.25344		262.44270	0.26244	253.438	23.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,293.93760		3.29394		3,146.54270	3.14654	3,293.938	23.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.50620		11.50620		11.66430	11.66430		16.34	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	176.57690		0.17658		154.78210	0.15478	176.577	14.79	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,582.77690		1.58278		1,719.08210	1.71908	1,582.777	14.79	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,037.29100		1.03729		1,136.27140	1.13627	1,037.291	15.12	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	431.09100		0.43109		371.97140	0.37197	431.091	15.12	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	989.52210		0.98952		1,083.27750	1.08328	989.522	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	473.32210		0.47332		408.97750	0.40898	473.322	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	984.62000		0.98462		1,077.51520	1.07752	984.620	15.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	478.42000		0.47842		413.21520	0.41322	478.420	15.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	979.74460		0.97974		1,071.77780	1.07178	979.745	15.30	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	483.54460		0.48354		417.47780	0.41748	483.545	15.30	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	280.10320		0.28010		284.85060	0.28485	280.103	22.24	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,973.90320		2.97390		2,820.55060	2.82055	2,973.903	22.24	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.53350		11.53350		11.69240	11.69240		16.40	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,125.77300		1.12577		1,228.94980	1.22895	1,125.773	15.10	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	392.27300		0.39227		336.54980	0.33655	392.273	15.10	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	280.54380		0.28054		282.77000	0.28277	280.544	24.49	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,597.04380		3.59704		3,440.37000	3.44037	3,597.044	24.49	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.61300		11.61300		11.77420	11.77420		16.67	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,212.06310		1.21206		1,317.32240	1.31732	1,212.063	15.23	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	399.06310		0.39906		343.12240	0.34312	399.063	15.23	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	301.63400		0.30163		309.12420	0.30912	301.634	24.86	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,838.63400		3.83863		3,684.92420	3.68492	3,838.634	24.86	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.68500		11.68500		11.84830	11.84830		16.91	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,289.88890		1.28989		1,396.17140	1.39617	1,289.889	15.34	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	404.88890		0.40489		347.87140	0.34787	404.889	15.34	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	295.35310		0.29535		325.01880	0.32502	295.353	24.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	4,090.35310		4.09035		3,956.71880	3.95672	4,090.353	24.66	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.75940		11.75940		11.92500	11.92500		17.04	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,368.76340		1.36876		1,476.65800	1.47666	1,368.763	15.42	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	409.36340		0.40936		351.65800	0.35166	409.363	15.42	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	288.06730		0.28807		306.79440	0.30679	288.067	24.63	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,408.66730		4.40867		4,261.79440	4.26179	4,408.667	24.63	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			11.84140		11.84140		12.00930	12.00930		17.15	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,454.90730		1.45491		1,562.73460	1.56273	1,454.907	15.49	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	413.50730		0.41351		353.43460	0.35343	413.507	15.49	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	294.56490		0.29456		320.26000	0.32026	294.565	24.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,603.16490		4.60316		4,460.96000	4.46096	4,603.165	24.45	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			11.91340		11.91340		12.08340	12.08340		17.32	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,528.30360		1.52830		1,643.71750	1.64372	1,528.304	15.51	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	414.90360		0.41490		360.31750	0.36032	414.904	15.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	287.58680		0.28759		319.40190	0.31940	287.587	24.29	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,874.18680		4.87419		4,736.00190	4.73600	4,874.187	24.29	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.99280		11.99280		12.16520	12.16520		17.47	0.00	0	0.00

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 28/09/2015	Any day expiry	10.80	Call	1,607.67310		1.60767		1,729.58170	1.72958	1,607.673	15.51	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	414.87310		0.41487		364.38170	0.36438	414.873	15.51	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	297.46020		0.29746		317.56280	0.31756	297.460	24.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	5,104.66020		5.10466		4,952.36280	4.95236	5,104.660	24.34	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.06730		12.06730		12.24190	12.24190		17.55	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,686.22470		1.68622		1,809.79200	1.80979	1,686.225	15.59	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	418.92470		0.41892		367.89200	0.36789	418.925	15.59	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	310.37800		0.31038		329.91300	0.32991	310.378	24.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,223.07800		5.22308		5,068.01300	5.06801	5,223.078	24.21	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.13680		12.13680		12.31340	12.31340		17.61	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,758.58800		1.75859		1,883.38930	1.88339	1,758.588	15.64	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	421.78800		0.42179		369.98930	0.36999	421.788	15.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	296.76350		0.29676		316.46120	0.31646	296.763	24.23	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,609.96350		5.60996		5,453.06120	5.45306	5,609.963	24.23	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.20130		12.20130		12.37990	12.37990		17.73	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,826.94430		1.82694		1,952.95360	1.95295	1,826.944	15.71	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	425.64430		0.42564		373.05360	0.37305	425.644	15.71	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,620.46480		1.62046		1,724.14540	1.72415	1,620.465	15.99	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	559.16480		0.55916		484.24540	0.48425	559.165	15.99	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	282.38970		0.28239		300.09800	0.30010	282.390	24.12	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,951.08970		5.95109		5,790.19800	5.79020	5,951.090	24.12	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry			10.73670		10.73670		10.86370	10.86370		14.92	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Call	9.78780		0.00010		354.44240	0.00354	9.788	23.24	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Put	37,339.78780		0.37340		24,984.44240	0.24984	37,339.788	23.24	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.76420		10.76420		10.89310	10.89310		13.86	699,673.00	65	821.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	44,820.28330		0.44820		57,139.16040	0.57139	44,820.283	13.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,400.28330		0.01400		829.16040	0.00829	1,400.283	13.24	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	31,306.30210		0.31306		42,284.67070	0.42285	31,306.302	13.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	3,886.30210		0.03886		1,974.67070	0.01975	3,886.302	13.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	30,531.10560		0.30531		41,419.42430	0.41419	30,531.106	13.47	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	4,111.10560		0.04111		2,109.42430	0.02109	4,111.106	13.47	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	29,765.32460		0.29765		40,561.21530	0.40561	29,765.325	13.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	4,345.32460		0.04345		2,251.21530	0.02251	4,345.325	13.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	20,321.05750		0.20321		13,473.47090	0.13473	20,321.058	14.27	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	9,741.05750		0.09741		15,783.47090	0.15783	9,741.058	14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	9,424.24840		0.09424		15,290.78440	0.15291	9,424.248	14.33	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	21,004.24840		0.21004		13,980.78440	0.13981	21,004.248	14.33	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.84750		10.84750		10.97840	10.97840		13.94	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	11,005.49940		0.11005		14,105.55920	0.14106	11,005.499	15.99	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	65,255.49940		0.65255		55,265.55920	0.55266	65,255.499	15.99	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	10,833.36240		0.10833		13,888.44190	0.13888	10,833.362	16.03	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	66,083.36240		0.66083		56,048.44190	0.56048	66,083.362	16.03	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	66,921.09990		0.66921		56,834.84580	0.56835	66,921.100	16.07	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	10,671.09990		0.10671		13,674.84580	0.13675	10,671.100	16.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.91920		10.91920		11.05330	11.05330		14.47	98,272.80	9	642.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	45,689.50390		0.45690		54,154.60960	0.54155	45,689.504	14.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	22,769.50390		0.22770		17,824.60960	0.17825	22,769.504	14.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	45,140.64090		0.45141		53,541.30070	0.53541	45,140.641	14.08	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	23,220.64090		0.23221		18,211.30070	0.18211	23,220.641	14.08	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	44,597.07220		0.44597		52,933.02800	0.52933	44,597.072	14.10	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	23,677.07220		0.23677		18,603.02800	0.18603	23,677.072	14.10	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.10260		11.10260		11.24360	11.24360		15.21	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	72,504.77250		0.72505		81,914.51330	0.81915	72,504.773	14.17	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	26,244.77250		0.26245		21,554.51330	0.21555	26,244.773	14.17	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	26,676.63930		0.26677		21,875.73540	0.21876	26,676.639	14.20	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	71,936.63930		0.71937		81,235.73540	0.81236	71,936.639	14.20	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
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	71,372.40410	0.71372	80,560.20490	0.80560	71,372.404	14.22	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	27,112.40410	0.27112	22,200.20490	0.22200	27,112.404	14.22	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.98980	17.98980	18.08450	18.08450		13.68	58,916,595.00	3,275	37,328.00
£ / R	On	17/03/2014	10.40	Call	7,589.80000		7.58980	7,684.50000	7.68450	7,589.800	39.52	0.00	0	0	0.00
£ / R	On	17/03/2014	10.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	39.52	0.00	0	0	0.00
£ / R	On	17/03/2014	12.85	Call	5,139.82040		5.13982	5,234.52680	5.23453	5,139.820	37.58	0.00	0	0	0.00
£ / R	On	17/03/2014	12.85	Put	0.02040		0.00002	0.02680	0.00003	0.020	37.58	0.00	0	0	327.00
£ / R	On	17/03/2014	13.00	Call	4,989.82110		4.98982	5,084.52790	5.08453	4,989.821	36.41	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Put	0.02110		0.00002	0.02790	0.00003	0.021	36.41	0.00	0	0	327.00
£ / R	On	17/03/2014	14.25	Call	3,739.82270		3.73982	3,834.53300	3.83453	3,739.823	26.69	0.00	0	0	0.00
£ / R	On	17/03/2014	14.25	Put	0.02270		0.00002	0.03300	0.00003	0.023	26.69	0.00	0	0	327.00
£ / R	On	17/03/2014	14.29	Call	3,699.82260		3.69982	3,794.53290	3.79453	3,699.823	26.37	0.00	0	0	0.00
£ / R	On	17/03/2014	14.29	Put	0.02260		0.00002	0.03290	0.00003	0.023	26.37	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Call	3,689.82260		3.68982	3,784.53290	3.78453	3,689.823	26.30	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Put	0.02260		0.00002	0.03290	0.00003	0.023	26.30	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Call	3,679.82260		3.67982	3,774.53290	3.77453	3,679.823	26.22	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Put	0.02260		0.00002	0.03290	0.00003	0.023	26.22	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Call	3,489.82870		3.48983	3,584.53270	3.58453	3,489.829	25.15	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Put	0.02870		0.00003	0.03270	0.00003	0.029	25.15	0.00	0	0	327.00
£ / R	On	17/03/2014	15.40	Call	2,590.08860		2.59009	2,684.82330	2.68482	2,590.089	21.89	0.00	0	0	0.00
£ / R	On	17/03/2014	15.40	Put	0.28860		0.00029	0.32330	0.00032	0.289	21.89	0.00	0	0	7,500.00
£ / R	On	17/03/2014	17.00	Call	998.41510		0.99842	1,094.55040	1.09455	998.415	13.66	0.00	0	0	0.00
£ / R	On	17/03/2014	17.00	Put	8.61510		0.00862	10.05040	0.01005	8.615	13.66	0.00	0	0	300.00
£ / R	On	17/03/2014	18.00	Call	224.84760		0.22485	278.42180	0.27842	224.848	13.68	0.00	0	0	0.00
£ / R	On	17/03/2014	18.00	Put	235.04760		0.23505	193.92180	0.19392	235.048	13.68	0.00	0	0	300.00
£ / R	On	17/03/2014	18.40	Call	88.28540		0.08829	120.08160	0.12008	88.285	14.10	0.00	0	0	4,700.00
£ / R	On	17/03/2014	18.40	Put	498.48540		0.49849	435.58160	0.43558	498.485	14.10	0.00	0	0	0.00
£ / R	On	17/03/2014	18.72	Call	36.42590		0.03643	56.39390	0.05639	36.426	14.44	0.00	0	0	7,000.00
£ / R	On	17/03/2014	18.72	Put	766.62590		0.76663	691.89390	0.69189	766.626	14.44	0.00	0	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.23620	18.23620	18.33790	18.33790		14.23	2,005,982.00	110	5,672.00
£ / R	On	13/06/2014	15.00	Put	12.53500		0.01254	13.16730	0.01317	12.535	17.71	0.00	0	0	1,123.00
£ / R	On	13/06/2014	15.00	Call	3,248.73500		3.24873	3,351.06730	3.35107	3,248.735	17.71	0.00	0	0	0.00
£ / R	On	13/06/2014	16.04	Call	2,220.04520		2.22005	2,323.82900	2.32383	2,220.045	13.91	0.00	0	0	0.00
£ / R	On	13/06/2014	16.04	Put	23.84520		0.02385	25.92900	0.02593	23.845	13.91	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Call	2,210.21080		2.21021	2,314.01480	2.31401	2,210.211	13.87	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Put	24.01080		0.02401	26.11480	0.02611	24.011	13.87	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Call	2,200.37710		2.20038	2,304.20230	2.30420	2,200.377	13.83	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Put	24.17710		0.02418	26.30230	0.02630	24.177	13.83	0.00	0	0	0.00
£ / R	On	13/06/2014	16.50	Put	36.26440		0.03626	36.63020	0.03663	36.264	12.45	0.00	0	0	1,123.00
£ / R	On	13/06/2014	16.50	Call	1,772.46440		1.77246	1,874.53020	1.87453	1,772.464	12.45	0.00	0	0	0.00
£ / R	On	13/06/2014	16.65	Call	1,637.45220		1.63745	1,737.40870	1.73741	1,637.452	12.60	0.00	0	0	0.00
£ / R	On	13/06/2014	16.65	Put	51.25220		0.05125	49.50870	0.04951	51.252	12.60	0.00	0	0	18,000.00
£ / R	On	13/06/2014	16.88	Call	1,438.98090		1.43898	1,533.92920	1.53393	1,438.981	12.83	0.00	0	0	0.00
£ / R	On	13/06/2014	16.88	Put	82.78090		0.08278	76.02920	0.07603	82.781	12.83	0.00	0	0	50.00
£ / R	On	13/06/2014	17.20	Put	147.44420		0.14744	129.74220	0.12974	147.444	13.15	0.00	0	0	7,500.00
£ / R	On	13/06/2014	17.20	Call	1,183.64420		1.18364	1,267.64220	1.26764	1,183.644	13.15	0.00	0	0	0.00
£ / R	On	13/06/2014	17.90	Call	728.03400		0.72803	786.19930	0.78620	728.034	13.86	0.00	0	0	0.00
£ / R	On	13/06/2014	17.90	Put	391.83400		0.39183	348.29930	0.34830	391.834	13.86	0.00	0	0	4,000.00
£ / R	On	13/06/2014	18.45	Call	479.04200		0.47904	518.06260	0.51806	479.042	14.57	0.00	0	0	0.00
£ / R	On	13/06/2014	18.45	Put	692.84200		0.69284	630.16260	0.63016	692.842	14.57	0.00	0	0	400.00
£ / R	On	13/06/2014	19.55	Put	1,521.96320		1.52196	1,439.68580	1.43969	1,521.963	16.35	0.00	0	0	0.00
£ / R	On	13/06/2014	19.55	Call	208.16320		0.20816	227.58580	0.22759	208.163	16.35	0.00	0	0	5,667.00
£ / R	On	13/06/2014	19.80	Call	171.97480		0.17197	188.86700	0.18887	171.975	16.72	0.00	0	0	12,000.00
£ / R	On	13/06/2014	19.80	Put	1,735.77480		1.73577	1,650.96700	1.65097	1,735.775	16.72	0.00	0	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			18.52830	18.52830	18.63930	18.63930		14.74	4,817,358.00	260	3,251.00
£ / R	On	15/09/2014	16.84	Call	1,848.91980		1.84892	1,942.50910	1.94251	1,848.920	13.46	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 15/09/2014	Foreign Exchange Future	16.84	Put	160.61980	0.16062	0.16062	143.20910	0.14321	160.620	13.46	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	162.55800	0.16256	0.16256	144.97700	0.14498	162.558	13.46	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,840.85800	1.84086	1.84086	1,934.27700	1.93428	1,840.858	13.46	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,832.81320	1.83281	1.83281	1,926.06100	1.92606	1,832.813	13.47	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	164.51320	0.16451	0.16451	146.76100	0.14676	164.513	13.47	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	18.82050		18.82050	18.82050	18.82050	18.94500	18.94500	18.82050	15.30	11,292,300.00	600	2,650.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	410.53050	0.41053	0.41053	376.36890	0.37637	410.531	14.11	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,691.03050	1.69103	1.69103	1,781.36890	1.78137	1,691.030	14.11	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,684.31560	1.68432	1.68432	1,774.43890	1.77444	1,684.316	14.11	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	413.81560	0.41382	0.41382	379.43890	0.37944	413.816	14.11	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,677.61220	1.67761	1.67761	1,767.53090	1.76753	1,677.612	14.12	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	417.11220	0.41711	0.41711	382.53090	0.38253	417.112	14.12	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,159.99680	1.16000	1.16000	1,220.96580	1.22097	1,159.997	14.95	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	839.49680	0.83950	0.83950	775.96580	0.77597	839.497	14.95	0.00	0	500.00	
£ / R	On 23/01/2015	Any day expiry	18.97220		18.97220	18.97220	18.97220	19.10160	19.10160	18.97220	15.47	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,453.40610	1.45341	1.45341	1,524.64860	1.52465	1,453.406	14.63	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	18.22	Put	701.20610	0.70121	0.70121	643.04860	0.64305	701.206	14.63	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	18.50	Put	845.36070	0.84536	0.84536	780.79520	0.78080	845.361	14.95	0.00	0	4,700.00	
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,317.56070	1.31756	1.31756	1,382.39520	1.38240	1,317.561	14.95	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	18.63	Put	916.75920	0.91676	0.91676	849.30950	0.84931	916.759	15.10	0.00	0	4,697.00	
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,258.95920	1.25896	1.25896	1,320.90950	1.32091	1,258.959	15.10	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,072.79100	1.07279	1.07279	1,125.14710	1.12515	1,072.791	15.63	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,190.59100	1.19059	1.19059	1,113.54710	1.11355	1,190.591	15.63	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,069.08960	1.06909	1.06909	1,121.25100	1.12125	1,069.090	15.64	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,196.88960	1.19689	1.19689	1,119.65100	1.11965	1,196.890	15.64	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,065.40940	1.06541	1.06541	1,117.36960	1.11737	1,065.409	15.65	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,203.20940	1.20321	1.20321	1,125.76960	1.12577	1,203.209	15.65	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	21.04	Call	567.23280	0.56723	0.56723	593.74070	0.59374	567.233	17.88	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,635.03280	2.63503	2.63503	2,532.14070	2.53214	2,635.033	17.88	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	21.70	Call	459.01640	0.45902	0.45902	480.34880	0.48035	459.016	18.49	0.00	0	4,700.00	
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,186.81640	3.18682	3.18682	3,078.74880	3.07875	3,186.816	18.49	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	21.72	Call	456.14340	0.45614	0.45614	477.34050	0.47734	456.143	18.51	0.00	0	4,697.00	
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,203.94340	3.20394	3.20394	3,095.74050	3.09574	3,203.943	18.51	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10543	0.10543	0.10543	0.10621	0.10621	0.10543	13.72	527.16	5	135.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,543.18690	0.01543	0.01543	1,621.41410	0.01621	1,543.187	21.08	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.08690	0.00000	0.00000	0.11410	0.00000	0.087	21.08	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	549.95220	0.00550	0.00550	628.75760	0.00629	549.952	13.72	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	6.85220	0.00007	0.00007	7.45760	0.00007	6.852	13.72	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	32.25870	0.00032	0.00032	50.47560	0.00050	32.259	17.15	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	489.15870	0.00489	0.00489	429.17560	0.00429	489.159	17.15	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10700	0.10700	0.10700	0.10783	0.10783	0.10700	15.33	0.00	0	12,859.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,713.11810	0.01713	0.01713	1,795.58760	0.01796	1,713.118	17.57	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.01810	0.00013	0.00013	12.78760	0.00013	13.018	17.57	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	801.63950	0.00802	0.00802	868.22740	0.00868	801.639	15.33	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	101.53950	0.00102	0.00102	85.42740	0.00085	101.540	15.33	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	276.22880	0.00276	0.00276	305.76290	0.00306	276.229	17.37	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	576.12880	0.00576	0.00576	522.96290	0.00523	576.129	17.37	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future			14.80910	14.80910	14.80910	14.94190	14.94190	14.80910	13.12	8,352,332.40	564	79,365.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,319.17090	2.31917	2.31917	2,451.96660	2.45197	2,319.171	21.68	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.07090	0.00007	0.00007	0.06660	0.00007	0.071	21.68	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.07320	0.00007	0.00007	0.06880	0.00007	0.073	21.64	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,309.17320	2.30917	2.30917	2,441.96880	2.44197	2,309.173	21.64	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,299.17560	2.29918	2.29918	2,431.97110	2.43197	2,299.176	21.59	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.07560	0.00008	0.00008	0.07110	0.00007	0.076	21.59	0.00	0	0.00	

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	12.65	Put	0.11820		0.00012		0.11160	0.00011	0.118	20.95	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,159.21820		2.15922	2,292.01160	2.29201	2,159.218	20.95	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,959.32570		1.95933	2,092.11340	2.09211	1,959.326	20.04	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.22570		0.00023	0.21340	0.00021	0.226	20.04	0.00	0	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	43.98150		0.04398	68.71880	0.06872	43.981	15.20	0.00	0	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	584.88150		0.58488	476.81880	0.47682	584.882	15.20	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	16.30460		0.01630	27.30530	0.02731	16.305	16.40	0.00	0	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	907.20460		0.90720	785.40530	0.78541	907.205	16.40	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.02280		15.02280	15.16220	15.16220		13.72	585,889.20	39	0	22,858.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,290.68180		1.29068	1,421.41420	1.42141	1,290.682	13.14	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	57.88180		0.05788	49.21420	0.04921	57.882	13.14	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,281.83090		1.28183	1,412.38650	1.41239	1,281.831	13.13	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	59.03090		0.05903	50.18650	0.05019	59.031	13.13	0.00	0	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,272.99870		1.27300	1,403.37620	1.40338	1,272.999	13.13	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	60.19870		0.06020	51.17620	0.05118	60.199	13.13	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,237.85840		1.23786	1,367.49900	1.36750	1,237.858	13.10	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	65.05840		0.06506	55.29900	0.05530	65.058	13.10	0.00	0	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	985.40920		0.98541	1,107.99130	1.10799	985.409	12.93	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	112.60920		0.11261	95.79130	0.09579	112.609	12.93	0.00	0	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	799.76130		0.79976	907.47580	0.90748	799.761	13.05	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	176.96130		0.17696	145.27580	0.14528	176.961	13.05	0.00	0	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	358.16720		0.35817	303.18050	0.30318	358.167	13.55	0.00	0	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	530.96720		0.53097	615.38050	0.61538	530.967	13.55	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	140.78900		0.14079	160.45300	0.16045	140.789	16.97	0.00	0	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,467.98900		1.46799	1,348.25300	1.34825	1,467.989	16.97	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	135.36110		0.13536	154.08860	0.15409	135.361	17.10	0.00	0	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,512.56110		1.51256	1,391.88860	1.39189	1,512.561	17.10	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.27640		15.27640	15.42500	15.42500		14.53	2,077,590.40	136	0	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,203.32560		1.20333	1,322.33560	1.32234	1,203.326	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	226.92560		0.22693	197.33560	0.19734	226.926	13.48	0.00	0	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Call	1,181.45950		1.18146	0.00000	0.00000	1,181.459	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	235.05950		0.23506	0.00000	0.00000	235.060	13.48	188,047.60	800	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,174.21550		1.17422	1,291.84350	1.29184	1,174.216	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	237.81550		0.23782	206.84350	0.20684	237.815	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	240.59820		0.24060	209.26930	0.20927	240.598	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,166.99820		1.16700	1,284.26930	1.28427	1,166.998	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,159.80040		1.15980	1,276.71970	1.27672	1,159.800	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	243.40040		0.24340	211.71970	0.21172	243.400	13.48	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	352.13260		0.35213	0.00000	0.00000	352.133	16.43	281,706.08	800	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Put	1,415.73260		1.41573	0.00000	0.00000	1,415.733	16.43	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.53330		15.53330	15.69400	15.69400		15.01	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	145.29520		0.14530	126.06880	0.12607	145.295	13.92	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,988.59520		1.98860	2,130.06880	2.13007	1,988.595	13.92	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,980.19770		1.98020	2,121.50060	2.12150	1,980.198	13.91	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	146.89770		0.14690	127.50060	0.12750	146.898	13.91	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,971.81080		1.97181	2,112.94520	2.11295	1,971.811	13.91	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	148.51080		0.14851	128.94520	0.12895	148.511	13.91	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.83810		15.83810	16.00860	16.00860		15.47	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	529.89910		0.52990	468.66430	0.46866	529.899	14.46	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,427.99910		1.42800	1,537.26430	1.53726	1,427.999	14.46	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,422.02780		1.42203	1,531.00490	1.53100	1,422.028	14.46	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	533.92780		0.53393	472.40490	0.47240	533.928	14.46	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,416.07470		1.41607	1,524.76940	1.52477	1,416.075	14.47	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	537.97470		0.53797	476.16940	0.47617	537.975	14.47	0.00	0	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 08/05/2014	Index Future		408.67200	408.67200		406.84700	406.84700			0.00	0	0.00
AL37	On 07/08/2014	Index Future		414.70800	414.70800		412.85500	412.85500			0.00	0	0.00
AL7T	On 08/05/2014	Index Future		479.86700	479.86700		477.14100	477.14100			0.00	0	1.00
AL7T	On 07/08/2014	Index Future		486.95400	486.95400		484.18800	484.18800			0.00	0	0.00
ALBI	On 08/05/2014	Index Future		437.73100	437.73100		435.95200	435.95200			0.00	0	728.00
ALBI	On 07/08/2014	Index Future		444.19600	444.19600		442.39000	442.39000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future		451.19600	451.19600		449.37100	449.37100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future		9.70460	9.70460		9.78650	9.78650		11.93	2,426,150.00	250	16,407.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	250.83190	0.25083	320.39550	0.32040	250.832	12.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	36.23190	0.03623	23.89550	0.02390	36.232	12.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	38.35920	0.03836	25.40340	0.02540	38.359	12.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	242.95920	0.24296	311.90340	0.31190	242.959	12.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	235.18650	0.23519	303.48890	0.30349	235.187	12.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	40.58650	0.04059	26.98890	0.02699	40.587	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future		9.78390	9.78390		9.87000	9.87000		11.92	1,076,229.00	110	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	639.82230	0.63982	715.30480	0.71530	639.822	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	55.92230	0.05592	45.30480	0.04530	55.922	11.88	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	295.33260	0.29533	346.34840	0.34635	295.333	11.88	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	211.43260	0.21143	176.34840	0.17635	211.433	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	208.31230	0.20831	246.57730	0.24658	208.312	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	314.41230	0.31441	266.57730	0.26658	314.412	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	204.49480	0.20449	241.95190	0.24195	204.495	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	320.59480	0.32059	271.95190	0.27195	320.595	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	200.73560	0.20074	237.67220	0.23767	200.736	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	326.83560	0.32684	277.67220	0.27767	326.836	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	952.26420	0.95226	876.68930	0.87669	952.264	13.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	36.16420	0.03616	46.68930	0.04669	36.164	13.08	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future		9.88580	9.88580		9.97700	9.97700		12.10	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	545.47450	0.54547	607.21660	0.60722	545.474	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	199.67450	0.19967	170.21660	0.17022	199.675	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	539.19340	0.53919	600.38390	0.60038	539.193	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	203.39340	0.20339	173.38390	0.17338	203.393	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	532.95460	0.53295	593.78930	0.59379	532.955	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	207.15460	0.20715	176.78930	0.17679	207.155	11.99	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future		9.99080	9.99080		10.08890	10.08890		12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	250.65550	0.25066	219.88730	0.21989	250.655	12.10	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	651.45550	0.65146	718.78730	0.71879	651.456	12.10	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	645.31090	0.64531	712.00350	0.71200	645.311	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	254.51090	0.25451	223.10350	0.22310	254.511	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	639.20390	0.63920	705.54760	0.70555	639.204	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	258.40390	0.25840	226.64760	0.22665	258.404	12.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future		9.70960	9.70960		9.82950	9.82950		11.30	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	34.14230	0.03414	71.82940	0.07183	34.142	12.45	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	264.54230	0.26454	182.32940	0.18233	264.542	12.45	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	32.43780	0.03244	68.77450	0.06877	32.438	12.50	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	272.83780	0.27284	189.27450	0.18927	272.838	12.50	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	30.81140	0.03081	65.83140	0.06583	30.811	12.55	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	281.21140	0.28121	196.33140	0.19633	281.211	12.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future		9.82770	9.82770		9.95250	9.95250		13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	282.72510	0.28273	351.96630	0.35197	282.725	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	295.02510	0.29503	239.46630	0.23947	295.025	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	278.55980		0.27856		346.75190	0.34675	278.560	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	300.85980		0.30086		244.25190	0.24425	300.860	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	306.74920		0.30675		249.09310	0.24909	306.749	13.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	274.44920		0.27445		341.59310	0.34159	274.449	13.59	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			229.50240		229.50240		-286.36120	-286.36120			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			841.26910		841.26910		914.04070	914.04070			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			918.34380		918.34380		997.07440	997.07440			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			97.66620		97.66620		104.02990	104.02990			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			458.56610		458.56610		567.16800	567.16800			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			809.81230		809.81230		880.45780	880.45780			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			96.33660		96.33660		104.60160	104.60160			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.15050		12.15050		12.23130	12.23130		13.49	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	864.99080		0.86499		946.19530	0.94620	864.991	16.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	4.49080		0.00449		4.89530	0.00490	4.491	16.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	855.10280		0.85510		936.31480	0.93631	855.103	16.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	4.60280		0.00460		5.01480	0.00501	4.603	16.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	845.21840		0.84522		926.43810	0.92644	845.218	16.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	4.71840		0.00472		5.13810	0.00514	4.718	16.02	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.33550		12.33550		12.42110	12.42110		14.05	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	839.93720		0.83994		912.63240	0.91263	839.937	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	94.43720		0.09444		81.53240	0.08153	94.437	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	831.94290		0.83194		904.37850	0.90438	831.943	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	96.44290		0.09644		83.27850	0.08328	96.443	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	823.98120		0.82398		896.15400	0.89615	823.981	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	98.48120		0.09848		85.05400	0.08505	98.481	13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.75750		1.75750		1.78480	1.78480		13.89	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	708.54370		0.07085		965.16610	0.09652	708.544	14.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	33.54370		0.00335		17.16610	0.00172	33.544	14.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	622.23540		0.06222		870.19270	0.08702	622.235	14.14	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	47.23540		0.00472		22.19270	0.00222	47.235	14.14	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	540.09960		0.05401		779.57370	0.07796	540.100	14.09	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	65.09960		0.00651		31.57370	0.00316	65.100	14.09	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77860		1.77860		1.80670	1.80670		14.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,089.83980		0.10898		1,314.69350	0.13147	1,089.840	14.19	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	203.83980		0.02038		147.69350	0.01477	203.840	14.19	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,018.03660		0.10180		1,235.66580	0.12357	1,018.037	14.20	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	232.03660		0.02320		168.66580	0.01687	232.037	14.20	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	948.87370		0.09489		1,160.26820	0.11603	948.874	14.21	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	262.87370		0.02629		193.26820	0.01933	262.874	14.21	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			114.51742		114.51742		114.52454	114.52454			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	527.42000		0.52742		534.54000	0.53454	527.420		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	517.42000		0.51742		524.54000	0.52454	517.420		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 08/05/2014	Bond Future	114.01	Call	507.42000	0.50742	0.50742	514.54000	0.51454	507.420	0.00	0	0	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
EL28	On 07/08/2014	Bond Future			116.22388	116.22388	116.22388	116.23081	116.23081		0.00	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	2,233.88000	2.23388	2,240.81000	2.24081	2,233.880	0.00	0	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	2,223.88000	2.22388	2,230.81000	2.23081	2,223.880	0.00	0	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	2,213.88000	2.21388	2,220.81000	2.22081	2,213.880	0.00	0	0	0	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0	0	0.00
ES33	On 08/05/2014	Bond Future			9.80890	81.33806	9.82041	81.25463		0.00	0	0	0	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,988.15000	1.98815	2,071.58000	2.07158	1,988.150	0.00	0	0	0	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,912.86000	1.91286	1,996.29000	1.99629	1,912.860	0.00	0	0	0	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,837.67000	1.83767	1,921.10000	1.92110	1,837.670	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future			9.91293	82.43171	9.92483	82.34694		0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,593.73000	1.59373	1,508.96000	1.50896	1,593.730	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	1,662.77000	1.66277	1,578.00000	1.57800	1,662.770	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	1,731.72000	1.73172	1,646.95000	1.64695	1,731.720	0.00	0	0	0	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future			10.01151	79.94830	10.02355	79.86394		0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,916.13000	1.91613	1,831.77000	1.83177	1,916.130	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,983.59000	1.98359	1,899.23000	1.89923	1,983.590	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	2,050.95000	2.05095	1,966.59000	1.96659	2,050.950	0.00	0	0	0	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0	0	0.00
GOVI	On 08/05/2014	GOVI			436.64900	436.64900	434.81700	434.81700		4,366,490.00	1	0	0	0	298.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	53,410.00000	5.34100	71,730.00000	7.17300	53,410.000	0.00	0	0	0	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	0	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	53,510.00000	5.35100	71,830.00000	7.18300	53,510.000	0.00	0	0	0	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	0	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	53,610.00000	5.36100	71,930.00000	7.19300	53,610.000	0.00	0	0	0	0	0.00
GOVI	On 07/08/2014	GOVI			443.09700	443.09700	441.23800	441.23800		0.00	0	0	0	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	0	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	168,930.00000	16.89300	187,520.00000	18.75200	168,930.000	0.00	0	0	0	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	169,030.00000	16.90300	187,620.00000	18.76200	169,030.000	0.00	0	0	0	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	0	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	0	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	169,130.00000	16.91300	187,720.00000	18.77200	169,130.000	0.00	0	0	0	0	0.00
GOVI	On 06/11/2014	GOVI			450.08000	450.08000	448.20100	448.20100		0.00	0	0	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
GOVI	On 06/11/2014	GOVI	448.99	Call	10,900.00000		1.09000		0.00000	0.00000	10,900.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	0.00000		0.00000	7,890.00000	0.78900	0.78900	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	10,800.00000		1.08000		0.00000	0.00000	10,800.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	0.00000		0.00000	7,990.00000	0.79900	0.79900	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	10,700.00000		1.07000		0.00000	0.00000	10,700.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	0.00000		0.00000	8,090.00000	0.80900	0.80900	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			109.44497		109.44497	109.45238	109.45238				0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	1,545.03000		1.54503	1,537.62000	1.53762	1.54503	1,545.030		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	1,555.03000		1.55503	1,547.62000	1.54762	1.55503	1,555.030		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	1,565.03000		1.56503	1,557.62000	1.55762	1.56503	1,565.030		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			109.95340		109.95340	109.96082	109.96082				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	963.40000		0.96340	970.82000	0.97082	0.96340	963.400		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	953.40000		0.95340	960.82000	0.96082	0.95340	953.400		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	943.40000		0.94340	950.82000	0.95082	0.94340	943.400		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			108.59584		108.59584	108.60234	108.60234				0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	394.16000		0.39416	387.66000	0.38766	0.39416	394.160		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	404.16000		0.40416	397.66000	0.39766	0.40416	404.160		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	414.16000		0.41416	407.66000	0.40766	0.41416	414.160		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			108.95120		108.95120	108.95768	108.95768				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	2,961.20000		2.96120	2,967.68000	2.96768	2,961.200	2,961.200		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	2,951.20000		2.95120	2,957.68000	2.95768	2,951.200	2,951.200		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	2,941.20000		2.94120	2,947.68000	2.94768	2,941.200	2,941.200		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2046	On 08/05/2014	Bond Future			105.35223		105.35223	105.35846	105.35846				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	1,012.23000		1.01223	1,018.46000	1.01846	1,012.230	1,012.230		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	1,002.23000		1.00223	1,008.46000	1.00846	1,002.230	1,002.230		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	992.23000		0.99223	998.46000	0.99846	992.230	992.230		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.92178		106.92178	106.92802	106.92802				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	2,491.78000		2.49178	2,498.02000	2.49802	2,491.780	2,491.780		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	2,481.78000		2.48178	2,488.02000	2.48802	2,481.780	2,481.780		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	2,471.78000		2.47178	2,478.02000	2.47802	2,471.780	2,471.780		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			107.28537		107.28537	107.29395	107.29395				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	2,855.37000		2.85537	2,863.95000	2.86395	2,855.370	2,855.370		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future	104.44	Call	2,845.37000		2.84537	2,853.95000	2.85395		2,845.370		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	2,835.37000		2.83537	2,843.95000	2.84395		2,835.370		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			113.64644		113.64644	113.65322	113.65322				0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	1,343.56000		1.34356	1,336.78000	1.33678		1,343.560		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	1,353.56000		1.35356	1,346.78000	1.34678		1,353.560		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	1,363.56000		1.36356	1,356.78000	1.35678		1,363.560		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.93625		113.93625	113.94277	113.94277				0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,946.25000		1.94625	1,952.77000	1.95277		1,946.250		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	1,936.25000		1.93625	1,942.77000	1.94277		1,936.250		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	1,926.25000		1.92625	1,932.77000	1.93277		1,926.250		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 08/05/2014	Index Future			200.21200		200.21200	200.22600	200.22600				0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future			203.19300		203.19300	203.20700	203.20700				0.00	0	90.00
IGOV	On 06/11/2014	Index Future			206.41900		206.41900	206.43800	206.43800				0.00	0	0.00
ILBI	On 08/05/2014	Index Future			542.11700		542.11700	542.15100	542.15100				0.00	0	0.00
ILBI	On 07/08/2014	Index Future			549.96700		549.96700	550.00300	550.00300				0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.75000		94.25000	5.76000	94.24000				0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.94000		94.06000	6.00000	94.00000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.04000		93.96000	6.10000	93.90000				0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.36000		93.64000	6.47000	93.53000				0.00	0	2,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.46000		93.54000	6.57000	93.43000				12,743,462.50	545	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.73000		93.27000	6.89000	93.11000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.83000		93.17000	6.99000	93.01000				2,328,500.00	100	1,900.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.41000		92.59000	7.58000	92.42000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.67000		92.33000	7.80000	92.20000				0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.81000		92.19000	7.96000	92.04000				0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.96000		92.04000	8.10000	91.90000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.10000		91.90000	8.24000	91.76000				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.96280		8.96280	9.03510	9.03510			9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	823.04090		0.82304	895.36360	0.89536		823.041	14.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.24090		0.00024	0.26360	0.00026		0.241	14.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	813.05610		0.81306	885.37800	0.88538		813.056	14.71	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.25610		0.00026	0.27800	0.00028		0.256	14.71	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	803.07220		0.80307	875.39140	0.87539		803.072	14.63	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.27220		0.00027	0.29140	0.00029		0.272	14.63	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.04400		9.04400	9.11970	9.11970			10.36	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	631.76830		0.63177	702.42220	0.70242		631.768	10.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	27.76830		0.02777	22.72220	0.02272		27.768	10.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.85830		0.02886	23.60260	0.02360		28.858	10.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	622.85830		0.62286	693.30260	0.69330		622.858	10.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	613.98440	0.61398	684.21150	0.68421	613.984	10.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	29.98440	0.02998	24.51150	0.02451	29.984	10.51	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37580	1.37580	1.37170	1.37170			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37580	1.37580	1.37170	1.37170			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.51060	9.51060	0.10514	9.44190	9.44190	15.02	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	69.51270	0.00695	0.10514	100.17400	0.01002	69.513	14.16	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	5,363.51270	0.53635	0.10514	6,081.17400	0.60812	5,363.513	14.16	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	67.38190	0.00674	0.10514	96.86300	0.00969	67.382	14.28	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	5,461.38190	0.54614	0.10514	6,177.86300	0.61779	5,461.382	14.28	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	5,559.34430	0.55593	0.10514	6,274.67940	0.62747	5,559.344	14.40	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	65.34430	0.00653	0.10514	93.67940	0.00937	65.344	14.40	0	0.00
R157	On 08/05/2014	Bond Future			7.33486	109.87031		7.49564	109.65747	2.46	0.00	0	22,526.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,899.99000	2.89999		3,111.74000	3.11174	2,899.990	2.39	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.74000	0.00274		1.65000	0.00165	2.740	2.39	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.84000	0.00284		1.71000	0.00171	2.840	2.39	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,886.33000	2.88633		3,098.04000	3.09804	2,886.330	2.39	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.94000	0.00294		1.77000	0.00177	2.940	2.39	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,872.67000	2.87267		3,084.34000	3.08434	2,872.670	2.39	0	0.00
R157	On 07/08/2014	Bond Future			7.65969	111.49416		7.86060	111.27803	2.16	668,964,960.00	6,000	6,000.00
R157	On 07/08/2014	Bond Future	6.74	Call	252.82000	0.25282		201.49000	0.20149	252.820	2.11	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,250.60000	1.25060		1,415.40000	1.41540	1,250.600	2.11	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	255.69000	0.25569		203.90000	0.20390	255.690	2.11	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,242.55000	1.24255		1,406.89000	1.40689	1,242.550	2.11	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	258.58000	0.25858		206.33000	0.20633	258.580	2.11	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,234.52000	1.23452		1,398.40000	1.39840	1,234.520	2.11	0	0.00
R157	On 06/11/2014	Bond Future			8.06667	106.43862		8.32865	106.22142	1.88	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	148.33000	0.14833		115.44000	0.11544	148.330	1.84	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,725.70000	1.72570		1,910.01000	1.91001	1,725.700	1.84	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	149.76000	0.14976		116.61000	0.11661	149.760	1.84	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,718.62000	1.71862		1,902.67000	1.90267	1,718.620	1.84	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,711.55000	1.71155		1,895.34000	1.89534	1,711.550	1.84	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	151.19000	0.15119		117.78000	0.11778	151.190	1.84	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.61075	118.46708		8.69424	117.77249	14.48	0.00	0	51,204.00
R186	On 08/05/2014	Bond Future	7.09	Call	127.30000	0.12730		104.31000	0.10431	127.300	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,883.73000	13.88373		14,555.33000	14.55533	13,883.730	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	131.01000	0.13101		107.41000	0.10741	131.010	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,789.70000	13.78970		14,460.69000	14.46069	13,789.700	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	134.81000	0.13481		110.59000	0.11059	134.810	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,695.87000	13.69587		14,366.24000	14.36624	13,695.870	14.14	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	375.86000	0.37586		315.22000	0.31522	375.860	14.14	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,207.47000	10.20747		10,841.42000	10.84142	10,207.470	14.14	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,750.12000	1.75012		1,533.66000	1.53366	1,750.120	14.31	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,820.65000	4.82065		5,298.78000	5.29878	4,820.650	14.31	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,589.29000	2.58929		2,300.12000	2.30012	2,589.290	14.39	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,519.89000	3.51989		3,925.31000	3.92531	3,519.890	14.39	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,636.73000	3.63673		3,271.92000	3.27192	3,636.730	14.48	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.75	Put	2,481.54000		2.48154		2,811.32000	2.81132	2,481.540	14.48	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,871.10000		3.87110		3,491.35000	3.49135	3,871.100	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,305.11000		2.30511		2,619.95000	2.61995	2,305.110	14.50	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,880.65000		4.88065		4,443.17000	4.44317	4,880.650	14.60	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,692.25000		1.69225		1,949.36000	1.94936	1,692.250	14.60	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Call	5,425.03000		5.42503		4,960.43000	4.96043	5,425.030	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,437.74000		1.43774		1,667.73000	1.66773	1,437.740	14.65	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,284.64000		6.28464		5,782.16000	5.78216	6,284.640	14.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,114.12000		1.11412		1,306.23000	1.30623	1,114.120	14.72	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	9,422.81000		9.42281		8,822.85000	8.82285	9,422.810	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	435.43000		0.43543		530.06000	0.53006	435.430	14.96	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.70147		114.92412		8.78809	114.21903		14.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,932.20000		2.93220		2,673.54000	2.67354	2,932.200	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,367.01000		6.36701		6,813.44000	6.81344	6,367.010	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,964.24000		2.96424		2,703.55000	2.70355	2,964.240	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,313.87000		6.31387		6,758.27000	6.75827	6,313.870	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,996.50000		2.99650		2,733.78000	2.73378	2,996.500	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,261.03000		6.26103		6,703.40000	6.70340	6,261.030	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,354.84000		5.35484		4,966.33000	4.96633	5,354.840	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,587.73000		3.58773		3,904.31000	3.90431	3,587.730	14.53	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.78176		116.73843		8.87128	116.02482		14.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,548.93000		8.54893		9,014.21000	9.01421	8,548.930	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,243.06000		3.24306		2,994.73000	2.99473	3,243.060	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,272.33000		3.27233		3,022.37000	3.02237	3,272.330	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,492.89000		8.49289		8,956.54000	8.95654	8,492.890	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,301.75000		3.30175		3,050.16000	3.05016	3,301.750	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,437.09000		8.43709		8,899.11000	8.89911	8,437.090	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,117.16000		7.11716		6,698.68000	6.69868	7,117.160	14.24	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,067.47000		4.06747		4,362.60000	4.36260	4,067.470	14.24	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			273.23443		273.23443		273.25340	273.25340			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	23,244.43000		23.24443		23,263.40000	23.26340	23,244.430	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	23,234.43000		23.23443		23,253.40000	23.25340	23,234.430	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	23,224.43000		23.22443		23,243.40000	23.24340	23,224.430	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future			271.50220		271.50220		271.52080	271.52080			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	1,512.20000		1.51220		1,530.80000	1.53080	1,512.200	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	1,502.20000		1.50220		1,520.80000	1.52080	1,502.200	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	1,492.20000		1.49220		1,510.80000	1.51080	1,492.200	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.73646		104.60377		6.88169	104.51765		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,201.75000		1.20175		1,286.55000	1.28655	1,201.750	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.33000		0.00433		3.01000	0.00301	4.330	1.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Call	4.45000		0.00445		3.10000	0.00310	4.450	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,195.81000		1.19581	1,280.58000	1.28058	1,195.810	4.580	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	4.58000		0.00458	3.19000	0.00319	4.580	4.580	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,189.88000		1.18988	1,274.61000	1.27461	1,189.880	4.580	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.22143		101.73815	7.46757	101.65062			0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	42.83000		0.04283	32.57000	0.03257	42.830	42.830	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	734.94000		0.73494	812.21000	0.81221	734.940	734.940	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	43.32000		0.04332	32.96000	0.03296	43.320	43.320	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	731.82000		0.73182	808.99000	0.80899	731.820	731.820	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	43.81000		0.04381	33.35000	0.03335	43.810	43.810	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	728.71000		0.72871	805.78000	0.80578	728.710	728.710	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			212.29737		212.29737	212.31097	212.31097			12.35	0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	3,616.97000		3.61697	3,655.45000	3.65545	3,616.970	3,616.970	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	6,309.60000		6.30960	6,334.48000	6.33448	6,309.600	6,309.600	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	3,612.96000		3.61296	3,651.43000	3.65143	3,612.960	3,612.960	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	6,315.59000		6.31559	6,340.46000	6.34046	6,315.590	6,315.590	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	3,608.95000		3.60895	3,647.41000	3.64741	3,608.950	3,608.950	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	6,321.58000		6.32158	6,346.44000	6.34644	6,321.580	6,321.580	12.80	0.00	0	0.00
R202	On 07/08/2014	Bond Future			212.37788		212.37788	212.39141	212.39141			12.20	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	5,080.05000		5.08005	5,095.78000	5.09578	5,080.050	5,080.050	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	9,467.93000		9.46793	9,497.19000	9.49719	9,467.930	9,467.930	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	9,462.12000		9.46212	9,491.38000	9.49138	9,462.120	9,462.120	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	5,084.24000		5.08424	5,099.97000	5.09997	5,084.240	5,084.240	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	9,456.31000		9.45631	9,485.57000	9.48557	9,456.310	9,456.310	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	5,088.43000		5.08843	5,104.16000	5.10416	5,088.430	5,088.430	12.60	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.52218		96.82584	8.62672	96.20955			12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	386.03000		0.38603	310.37000	0.31037	386.030	386.030	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,114.84000		6.11484	6,655.47000	6.65547	6,114.840	6,114.840	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	394.76000		0.39476	317.64000	0.31764	394.760	394.760	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,059.82000		6.05982	6,598.99000	6.59899	6,059.820	6,059.820	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	403.64000		0.40364	325.05000	0.32505	403.640	403.640	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,005.00000		6.00500	6,542.70000	6.54270	6,005.000	6,005.000	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.62385		98.14392	8.73285	97.51773			11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,522.55000		3.52255	3,869.91000	3.86991	3,522.550	3,522.550	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,746.30000		2.74630	2,467.47000	2.46747	2,746.300	2,746.300	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,773.09000		2.77309	2,492.41000	2.49241	2,773.090	2,773.090	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,491.07000		3.49107	3,836.58000	3.83658	3,491.070	3,491.070	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,800.03000		2.80003	2,517.50000	2.51750	2,800.030	2,800.030	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,459.78000		3.45978	3,803.44000	3.80344	3,459.780	3,459.780	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.71830		95.77147	8.83163	95.13745			11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,303.04000		3.30304	3,009.84000	3.00984	3,303.040	3,303.040	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,027.41000		4.02741	4,368.23000	4.36823	4,027.410	4,027.410	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,329.57000		3.32957	3,034.80000	3.03480	3,329.570	3,329.570	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	3,997.23000		3.99723	4,336.48000	4.33648	3,997.230	3,997.230	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,356.21000		3.35621	3,059.88000	3.05988	3,356.210	3,356.210	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	3,967.20000		3.96720	4,304.89000	4.30489	3,967.200	3,967.200	11.43	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.88348		102.36343	8.04074	101.90742			5.82	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	5.74	Call	6.48000		0.00648	3.96000	0.00396	6.480	6.480	5.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Put	6,483.56000		6.48356	6,937.05000	6.93705		6,483.560	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	6.70000		0.00670	4.11000	0.00411		6.700	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,452.40000		6.45240	6,905.82000	6.90582		6,452.400	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	6.94000		0.00694	4.26000	0.00426		6.940	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,421.26000		6.42126	6,874.59000	6.87459		6,421.260	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	152.46000		0.15246	107.64000	0.10764		152.460	5.67	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,243.68000		3.24368	3,654.87000	3.65487		3,243.680	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	486.41000		0.48641	369.20000	0.36920		486.410	5.73	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,904.40000		1.90440	2,243.20000	2.24320		1,904.400	5.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.05456		103.87618	8.22647	103.41331		8.05456	5.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	391.80000		0.39180	312.72000	0.31272		391.800	5.37	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,738.79000		3.73879	4,122.58000	4.12258		3,738.790	5.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	690.73000		0.69073	566.71000	0.56671		690.730	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,781.77000		2.78177	3,120.62000	3.12062		2,781.770	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	698.88000		0.69888	573.74000	0.57374		698.880	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,762.22000		2.76222	3,099.95000	3.09995		2,762.220	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	707.10000		0.70710	580.83000	0.58083		707.100	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,742.76000		2.74276	3,079.36000	3.07936		2,742.760	5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.22227		101.35019	8.41054	100.88223		8.22227	5.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	557.21000		0.55721	462.27000	0.46227		557.210	5.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,078.28000		4.07828	4,451.30000	4.45130		4,078.280	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	562.71000		0.56271	467.02000	0.46702		562.710	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,057.76000		4.05776	4,430.03000	4.43003		4,057.760	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	568.25000		0.56825	471.80000	0.47180		568.250	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,037.28000		4.03728	4,408.79000	4.40879		4,037.280	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	638.01000		0.63801	532.23000	0.53223		638.010	5.23	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,795.50000		3.79550	4,157.68000	4.15768		3,795.500	5.23	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000	0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		100.00000	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.99349		93.95720	9.02531	93.70858		8.99349	0.00	0.00	0	1,681.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	27.33000		0.02733	275.95000	0.27595		27.330	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	50.94000		0.05094	0.00000	0.00000		50.940	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	0.00000		0.00000	197.68000	0.19768		0.000	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	129.12000		0.12912	0.00000	0.00000		129.120	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	0.00000		0.00000	119.50000	0.11950		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.08458		91.33788	9.11748	91.08544		9.08458	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	731.34000		0.73134	983.78000	0.98378		731.340	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	653.62000		0.65362	906.06000	0.90606		653.620	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	575.99000		0.57599	828.43000	0.82843		575.990	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.16169		92.78047	9.19539	92.52596		9.16169	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,312.78000		1.31278	1,567.29000	1.56729		1,312.780	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,235.57000		1.23557	1,490.08000	1.49008		1,235.570	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,158.45000		1.15845	1,412.96000	1.41296		1,158.450	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.18385		95.89361	9.20019	95.74706		9.18385	0.00	0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,647.91000		1.64791	1,501.36000	1.50136		1,647.910	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future	9.38	Call	1,735.11000		1.73511	1,588.56000	1.58856		1,735.110		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,822.17000		1.82217	1,675.62000	1.67562		1,822.170		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.26967		93.05239	9.28654	92.90356				0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,065.06000		2.06506	2,213.89000	2.21389		2,065.060		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,973.62000		1.97362	2,122.45000	2.12245		1,973.620		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	1,882.32000		1.88232	2,031.15000	2.03115		1,882.320		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.34259		94.40493	9.35973	94.25578				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,949.06000		2.94906	2,799.91000	2.79991		2,949.060		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	3,031.68000		3.03168	2,882.53000	2.88253		3,031.680		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	3,114.18000		3.11418	2,965.03000	2.96503		3,114.180		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.13226		102.62951	8.26049	102.14757			7.51	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	9.79000		0.00979	6.66000	0.00666		9.790	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,294.15000		8.29415	8,772.96000	8.77296		8,294.150	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	10.13000		0.01013	6.90000	0.00690		10.130	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,252.94000		8.25294	8,731.65000	8.73165		8,252.940	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	10.48000		0.01048	7.15000	0.00715		10.480	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,211.75000		8.21175	8,690.36000	8.69036		8,211.750	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.28006		100.11282	8.41726	99.62361			7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	783.72000		0.78372	662.98000	0.66298		783.720	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,844.88000		3.84488	4,213.35000	4.21335		3,844.880	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	793.75000		0.79375	671.82000	0.67182		793.750	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,817.80000		3.81780	4,185.08000	4.18508		3,817.800	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	803.87000		0.80387	680.75000	0.68075		803.870	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,790.82000		3.79082	4,156.91000	4.15691		3,790.820	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,173.81000		1.17381	1,010.04000	1.01004		1,173.810	7.23	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,982.26000		2.98226	3,307.70000	3.30770		2,982.260	7.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.41544		101.69311	8.56201	101.19833			7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	720.49000		0.72049	622.28000	0.62228		720.490	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,695.48000		5.69548	6,092.05000	6.09205		5,695.480	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	727.71000		0.72771	628.71000	0.62871		727.710	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,666.75000		5.66675	6,062.53000	6.06253		5,666.750	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	734.99000		0.73499	635.19000	0.63519		734.990	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,638.08000		5.63808	6,033.06000	6.03306		5,638.080	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,771.28000		1.77128	1,577.23000	1.57723		1,771.280	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,224.88000		3.22488	3,525.61000	3.52561		3,224.880	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 08/05/2014	Bond Future			9.28217		96.26947	9.29845	96.11063				0.00	0	13,552.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,420.44000		2.42044	2,579.28000	2.57928		2,420.440		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	2,318.31000		2.31831	2,477.15000	2.47715		2,318.310		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 08/05/2014	Bond Future	9.06	Put	2,216.37000		2.21637		2,375.21000	2.37521	2,216.370		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.36079		97.57065		9.37759	97.40927			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,618.77000		2.61877		2,457.39000	2.45739	2,618.770		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	2,710.12000		2.71012		2,548.74000	2.54874	2,710.120		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,801.30000		2.80130		2,639.92000	2.63992	2,801.300		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.43373		94.68442		9.45082	94.52257			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,645.98000		2.64598		2,484.13000	2.48413	2,645.980		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	2,735.96000		2.73596		2,574.11000	2.57411	2,735.960		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,825.77000		2.82577		2,663.92000	2.66392	2,825.770		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.32140		97.57804		8.42228	97.14334		9.14	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	10.47000		0.01047		7.85000	0.00785	10.470	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,790.56000		9.79056		10,222.64000	10.22264	9,790.560	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	10.84000		0.01084		8.13000	0.00813	10.840	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,742.27000		9.74227		10,174.26000	10.17426	9,742.270	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	11.22000		0.01122		8.42000	0.00842	11.220	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,694.01000		9.69401		10,125.91000	10.12591	9,694.010	8.90	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.45655		95.37868		8.56335	94.93739		8.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,002.40000		1.00240		884.24000	0.88424	1,002.400	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,244.80000		4.24480		4,567.93000	4.56793	4,244.800	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,014.72000		1.01472		895.45000	0.89545	1,014.720	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,213.96000		4.21396		4,535.98000	4.53598	4,213.960	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,027.15000		1.02715		906.77000	0.90677	1,027.150	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,183.25000		4.18325		4,504.16000	4.50416	4,183.250	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.57391		96.88448		8.68649	96.43832		8.67	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	965.32000		0.96532		864.03000	0.86403	965.320	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,028.44000		6.02844		6,373.31000	6.37331	6,028.440	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	974.86000		0.97486		872.78000	0.87278	974.860	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,995.64000		5.99564		6,339.72000	6.33972	5,995.640	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	984.47000		0.98447		881.59000	0.88159	984.470	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,962.93000		5.96293		6,306.21000	6.30621	5,962.930	8.46	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.43631		92.11046		8.54158	91.60033		10.67	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	9.41000		0.00941		6.86000	0.00686	9.410	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,220.60000		11.22060		11,728.18000	11.72818	11,220.600	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	9.75000		0.00975		7.11000	0.00711	9.750	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,164.93000		11.16493		11,672.42000	11.67242	11,164.930	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	10.11000		0.01011		7.38000	0.00738	10.110	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,109.30000		11.10930		11,616.70000	11.61670	11,109.300	10.40	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.55291		93.47190		8.66337	92.95408		10.47	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,178.50000		1.17850		1,037.13000	1.03713	1,178.500	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,856.00000		4.85600		5,232.45000	5.23245	4,856.000	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,820.74000		4.82074		5,195.91000	5.19591	4,820.740	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,192.61000		1.19261		1,049.96000	1.04996	1,192.610	10.30	0.00	0	0.00

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	7.81	Call	1,206.85000		1.20685		1,062.89000	1.06289	1,206.850	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,785.65000		4.78565		5,159.51000	5.15951	4,785.650	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	2,016.65000		2.01665		1,807.00000	1.80700	2,016.650	10.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,311.70000		3.31170		3,619.87000	3.61987	3,311.700	10.42	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.65993		91.54751		8.77552	91.02354		10.32	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,084.17000		1.08417		964.84000	0.96484	1,084.170	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	6,847.74000		6.84774		7,252.38000	7.25238	6,847.740	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,095.06000		1.09506		974.78000	0.97478	1,095.060	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	6,809.60000		6.80960		7,213.29000	7.21329	6,809.600	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,106.03000		1.10603		984.80000	0.98480	1,106.030	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,771.56000		6.77156		7,174.30000	7.17430	6,771.560	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,785.38000		2.78538		2,546.93000	2.54693	2,785.380	10.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,516.51000		3.51651		3,802.03000	3.80203	3,516.510	10.26	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.11753		73.74122		9.12868	73.65893		20.47	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	7.84	Call	207.01000		0.20701		207.27000	0.20727	207.010	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,677.85000		10.67785		10,760.40000	10.76040	10,677.850	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	212.68000		0.21268		212.92000	0.21292	212.680	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,592.86000		10.59286		10,675.39000	10.67539	10,592.860	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,508.13000		10.50813		10,590.63000	10.59063	10,508.130	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	218.47000		0.21847		218.68000	0.21868	218.470	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	962.33000		0.96233		956.06000	0.95606	962.330	20.11	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,755.34000		5.75534		5,831.36000	5.83136	5,755.340	20.11	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,258.45000		2.25845		2,238.60000	2.23860	2,258.450	20.35	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,134.73000		3.13473		3,197.17000	3.19717	3,134.730	20.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,497.51000		1.49751		1,541.15000	1.54115	1,497.510	20.64	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,239.28000		4.23928		4,200.63000	4.20063	4,239.280	20.64	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,847.42000		4.84742		4,803.80000	4.80380	4,847.420	20.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,210.54000		1.21054		1,249.21000	1.24921	1,210.540	20.73	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,434.50000		5.43450		5,386.44000	5.38644	5,434.500	20.81	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	987.30000		0.98730		1,021.53000	1.02153	987.300	20.81	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	828.89000		0.82889		859.60000	0.85960	828.890	20.88	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,939.93000		5.93993		5,888.35000	5.88835	5,939.930	20.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.19435		74.83116		9.20583	74.74760		20.94	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,641.05000		3.64105		3,613.40000	3.61340	3,641.050	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,779.16000		4.77916		4,835.07000	4.83507	4,779.160	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,674.17000		3.67417		3,646.29000	3.64629	3,674.170	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,737.70000		4.73770		4,793.38000	4.79338	4,737.700	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,707.45000		3.70745		3,679.34000	3.67934	3,707.450	20.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,696.52000		4.69652		4,751.97000	4.75197	4,696.520	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.26413		72.86463		9.27572	72.78135		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,173.63000		4.17363		4,144.32000	4.14432	4,173.630	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,187.96000		6.18796		6,241.93000	6.24193	6,187.960	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,205.21000		4.20521		4,175.71000	4.17571	4,205.210	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,144.54000		6.14454		6,198.32000	6.19832	6,144.540	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,236.90000		4.23690		4,207.22000	4.20722	4,236.900	20.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,101.34000		6.10134		6,154.94000	6.15494	6,101.340	20.86	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

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/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			159.11833		159.11833		159.12889	159.12889			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	871.67000		0.87167		861.11000	0.86111	871.670		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	881.67000		0.88167		871.11000	0.87111	881.670		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	891.67000		0.89167		881.11000	0.88111	891.670		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 07/08/2014	Bond Future			161.48898		161.48898		161.49946	161.49946			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	2,498.98000		2.49898		2,509.46000	2.50946	2,498.980		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	2,488.98000		2.48898		2,499.46000	2.49946	2,488.980		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	2,478.98000		2.47898		2,489.46000	2.48946	2,478.980		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.58467		127.58467		127.59711	127.59711			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	2,405.33000		2.40533		2,392.89000	2.39289	2,405.330		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	2,415.33000		2.41533		2,402.89000	2.40289	2,415.330		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,425.33000		2.42533		2,412.89000	2.41289	2,425.330		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.92774		127.92774		127.94016	127.94016			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	62.26000		0.06226		49.84000	0.04984	62.260		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	72.26000		0.07226		59.84000	0.05984	72.260		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	82.26000		0.08226		69.84000	0.06984	82.260		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.96540		128.96540		128.97449	128.97449			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,024.60000		3.02460		3,015.51000	3.01551	3,024.600		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,034.60000		3.03460		3,025.51000	3.02551	3,034.600		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,044.60000		3.04460		3,035.51000	3.03551	3,044.600		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.17696		129.17696		129.18601	129.18601			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	186.96000		0.18696		196.01000	0.19601	186.960		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	176.96000		0.17696		186.01000	0.18601	176.960		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	166.96000		0.16696		176.01000	0.17601	166.960		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.95964		84.53427		9.00158	84.21939		18.34	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	198.77000		0.19877	183.73000	0.18373		198.770	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,056.67000		11.05667	11,356.51000	11.35651		11,056.670	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	204.14000		0.20414	188.73000	0.18873		204.140	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,972.34000		10.97234	11,271.81000	11.27181		10,972.340	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	209.64000		0.20964	193.84000	0.19384		209.640	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,888.26000		10.88826	11,187.34000	11.18734		10,888.260	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.04059		85.78338		9.08385	85.46370		18.36	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,485.13000		3.48513	3,350.34000	3.35034		3,485.130	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	4,991.18000		4.99118	5,176.07000	5.17607		4,991.180	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,518.01000		3.51801	3,382.32000	3.38232		3,518.010	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	4,948.05000		4.94805	5,132.04000	5.13204		4,948.050	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,551.07000		3.55107	3,414.48000	3.41448		3,551.070	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,905.19000		4.90519	5,088.28000	5.08828		4,905.190	18.20	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.11537		83.59405		9.15971	83.27117		18.36	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,157.67000		4.15767	4,018.48000	4.01848		4,157.670	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,204.61000		6.20461	6,388.30000	6.38830		6,204.610	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,189.64000		4.18964	4,049.70000	4.04970		4,189.640	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,160.97000		6.16097	6,343.91000	6.34391		6,160.970	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,221.74000		4.22174	4,081.05000	4.08105		4,221.740	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,117.55000		6.11755	6,299.74000	6.29974		6,117.550	18.19	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.19985		74.57748		9.22120	74.41409		21.74	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,139.34000		2.13934	2,089.28000	2.08928		2,139.340	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	3,778.32000		3.77832	3,891.65000	3.89165		3,778.320	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,171.30000		2.17130	2,120.58000	2.12058		2,171.300	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,730.80000		3.73080	3,843.47000	3.84347		3,730.800	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,203.55000		2.20355	2,152.17000	2.15217		2,203.550	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,683.70000		3.68370	3,795.71000	3.79571		3,683.700	21.62	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.27546		75.58631		9.29746	75.42031		21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,394.85000		5.39485	5,308.90000	5.30890		5,394.850	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,440.12000		3.44012	3,520.17000	3.52017		3,440.120	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,435.44000		5.43544	5,349.04000	5.34904		5,435.440	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,408.56000		3.40856	3,488.16000	3.48816		3,408.560	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,476.14000		5.47614	5,389.30000	5.38930		5,476.140	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,377.23000		3.37723	3,456.39000	3.45639		3,377.230	21.89	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.34541		73.49106		9.36783	73.32405		21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,393.82000		6.39382	6,304.17000	6.30417		6,393.820	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,249.90000		4.24990	4,327.26000	4.32726		4,249.900	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,433.03000		6.43303	6,343.02000	6.34302		6,433.030	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,218.21000		4.21821	4,295.21000	4.29521		4,218.210	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,472.31000		6.47231	6,381.94000	6.38194		6,472.310	21.84	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,186.72000		4.18672	4,263.36000	4.26336		4,186.720	21.84	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,294.82000		21,294.82000		21,520.18000	21,520.18000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.85500		4.85500		4.97300	4.97300		11.99	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	16.64230		0.01664	35.87660	0.03588		16.642	13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	151.64230		0.15164		52.87660	0.05288	151.642	13.53	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	160.16630		0.16017		57.90240	0.05790	160.166	13.64	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	15.16630		0.01517		30.90240	0.03090	15.166	13.64	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	13.81590		0.01382		27.92720	0.02793	13.816	13.75	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	168.81590		0.16882		64.92720	0.06493	168.816	13.75	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.79310		4.79310		4.91860	4.91860		12.52	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	46.63820		0.04664		77.25110	0.07725	46.638	12.74	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	293.53820		0.29354		198.65110	0.19865	293.538	12.74	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	44.51670		0.04452		73.96940	0.07397	44.517	12.75	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	301.41670		0.30142		205.36940	0.20537	301.417	12.75	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	42.66950		0.04267		70.79540	0.07080	42.669	12.78	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	309.56950		0.30957		212.19540	0.21220	309.570	12.78	0.00	0	0.00

Total for Derivatives : **2,124,755,119.07** **140,825** **4 254 105.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000			0.00000	100.89331			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.78500	105.15039			7.78500	105.12820			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000			0.00000	101.16588			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.31500	103.88194			9.31500	103.85582			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000			0.00000	100.03254			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000			0.00000	100.12777			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			10.18000	95.30721			10.18000	95.28107			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			8.08500	103.45077			8.08500	103.42812			10,348,800,000,000.00	1,280,000,000	7,530,000,000.00
AB07	On 07/03/2014	Spot Bond			7.05500	108.65299			7.05500	99.84561			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000			0.00000	100.51378			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.48500	105.43271			9.48500	105.40573			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.56000	136.35532			1.56000	136.34484			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.67000	125.44982			2.67000	256.76644			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000			0.00000	100.03830			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000			0.00000	101.26327			0.00	0	70,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000			0.00000	101.73872			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000			0.00000	101.29868			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000			0.00000	101.35770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.39689				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.88446				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.54500		108.15024	8.54500	108.12524				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.26694				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.30500		104.63933	8.30500	104.61582				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.70892				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.15670				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90409				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.77517				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.00934				0.00	0	15,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.19524				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.41253				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.92242				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.53469				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.01000		137.55721	6.01000	132.43645				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.37000		127.12126	3.37000	127.10521				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.31000		114.27954	4.31000	114.26226				0.00	0	20,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.16000		98.19821	5.16000	98.18105				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.31000		99.96886	6.31000	99.94830				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.88500		109.21636	11.88500	109.18154				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.36328				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.42594				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.53221				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.61084				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.81000		107.93280	4.81000	107.91505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		44.83742	100.00000	44.72639				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.41000		162.06968	2.41000	162.05349				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.87397	2.76000	155.85694				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.44000		162.95902	2.44000	162.94264				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.18000		168.43703	2.18000	168.42128				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.88125		71.65143	8.88125	71.63473				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.88125		71.65143	8.88125	71.63473				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	89.88000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.24147				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	90.03000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	88.60000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.18000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	85.83000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	85.17000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.86093				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.74718				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	84.79000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.84500		102.33633	7.84500	102.31470				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	84.90000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	88.14000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	85.01000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.04926				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	8.07500		113.89786	8.07500	113.87295				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.75540				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.27000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	82.36000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.99000		90.98636		2.99000	98.77083			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.87000		97.96710		2.87000	146.10538			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		110.92207		2.78000	192.24097			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	80.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.14500		86.08067		10.14500	86.05715			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	90.46000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.56000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.65000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.05000			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	10.07000		105.01725		10.07000	104.98891			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	10.01500		105.41812		10.01500	105.38982			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.61000		88.33286		9.61000	88.31008			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	96.10000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond	10.11000		104.72711		10.11000	104.69874			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	86.36000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50085			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.56043			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.18500		106.77219		9.18500	106.74571			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.73500		103.33196		7.73500	103.31030			22,276,800,000,000.00	2,880,000,000	2,110,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.63500		95.35433		9.63500	95.32969			2,890,500,000,000.00	300,000,000	300,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.27000		93.89350		10.27000	93.86753			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.43500		105.96139		8.43500	105.93721			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.26000		131.34509		2.26000	128.80691			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.48000		205.69203		2.48000	260.58533			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.50000		121.52672		1.50000	124.22788			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.46000		120.63720		2.46000	123.04793			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.17893		100.00000	46.06458			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.23500		107.90474		12.23500	107.86934			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18611			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.67858		100.00000	2.67194			0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19082			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25747			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.96557		100.00000	15.92603			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18140			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.57485		11.00000	61.55725			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.96557		100.00000	15.92603			0.00	0	500,000,000.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45032			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60639			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38073			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42775			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.44844			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62508			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62508			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62866			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34313			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62866			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62150			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.66600			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31670			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17898			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.39958			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.44638			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.46515			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.42755			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34313			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.09000	101.55985		10.09000	101.51913			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23036			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.56199			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.25523			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	81.22472			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.45909			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.53797			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.38066			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17692			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17692			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01882			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.33361			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.32232			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.41328			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92020			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.41175			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61702			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27282			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.39632			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.59434			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22593			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.38632			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.15878			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13805			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35642			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20589			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17386			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23602			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28678			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21154			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23226			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.53719		10.23000	104.50838			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25277			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22096			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.71957			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.34363			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15758			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.25500	100.02826		10.25500	100.00078			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34694			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.63783		1.75000	110.73488			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23037			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23393			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32263			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36949			0.00	0	2,000,000,000.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27575			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36011			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.09297			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.55643			0.00	0	2,100,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.42213			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37885			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69518			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.36011			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.39375			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.41820			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22078			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.24903			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.42392			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.41257			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51934			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33200			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50436			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.08036			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51934			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.41019			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.44442			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.44442			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.73637			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.59944			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23825			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22511			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.12934			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26075			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.26637			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.32263			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24012			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.23825			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.36375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39038			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58921			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	100.00000		83.15661		100.00000	100.00000		2,920,000,000,000,000.00	29,200,000,000	10,000,000,000.00	
ADCP06	On 25/08/2014	Spot Bond	100.00000		77.14916		100.00000	76.93366		1,010,000,000,000,000.00	10,100,000,000	10,000,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000		8.80803		100.00000	8.78597			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.11366			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.12559			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.13352			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.63877			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.71617			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.81926			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.61057			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.82000		98.09414		8.82000	98.07089			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.82543			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.98243			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.23500		101.33370		9.23500	101.30843			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.71000		115.63376		9.71000	115.60364			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.84916		100.00000	63.69105			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.13500		110.14929		8.13500	104.70698			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.74432		100.00000	60.59390			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.31204		100.00000	15.27796			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.12000		151.20297		3.12000	151.18497			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47166			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.29589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.26284			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69065			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30644			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16384			0.00	0	1,100,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.32896			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39481			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.05934			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.72500	104.29389		9.72500	104.26668			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12877			0.00	0	300,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.64899			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.90341			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.88804			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	99.88428			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.18500	99.19962		10.18500	99.17255		20,370,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		8.03500	110.08800		8.03500	110.06418			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16045			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04631			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.28500	103.81180		8.28500	103.78866			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.63500	104.95904		9.63500	104.93191			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.85433	103.31567		11.85433	102.70108			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.69441	101.56575		11.69441	101.64688			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.74397	101.44732		11.74397	101.57557			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.79353		101.23356		11.79353	101.40875			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.67560		99.37111		12.67560	99.16512			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58408			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58408			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.58416			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.10433		99.79411		12.10433	100.61464			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	12.00750		102.08188		12.00750	101.30535			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.69441		101.56575		11.69441	101.64688			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.95501		101.10547		11.95501	101.33890			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.13334		94.34711		11.13334	100.69730			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49740			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48273			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48273			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.39677			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	11.12201		100.13396		11.12201	100.69247			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.41000		98.46596		12.41000	98.21311			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	12.33500		64.68354		12.33500	95.59355			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34771			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.45815		9.28000	101.48901			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.45930			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.12500		63.65572		12.12500	95.47422			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.41241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45148			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45148			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39364			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04425			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.46558			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92150			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.46558			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80380			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.85433	103.76102		14.85433	103.16179			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.09502	100.97000		16.09502	100.76615			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.98019	100.49033		14.98019	101.16883			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.95793			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.95793			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.95793			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.03559			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.97313			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.98201		100.00000	13.95548			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.63412		100.00000	21.58055			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.68948		100.00000	19.64072			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.15400		100.00000	12.12390			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.17399		100.00000	12.14350			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.69477		100.00000	14.65838			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.73276		100.00000	12.70124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		93.95864	100.00000	93.73058				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.59126				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.61202				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.65208				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.38000		102.92752	2.38000	169.29466				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.63000		95.35136	8.63000	135.72774				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.63000		96.72616	8.63000	136.11043				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.01500		95.87614	9.01500	95.85292				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.41013				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.57628				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.26682				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.81500		97.31636	8.81500	97.29317			5,289,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.47547				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61538				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.63045				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68066				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.73084				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.87086				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.74781	100.00000	14.71129				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53159				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55808				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56943			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57321			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61857			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67898			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.23031		100.00000	9.20746			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.23031		100.00000	9.20746			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34814			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37764			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.18500	103.02598		9.18500	103.00042			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46613			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62328			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.62107		100.00000	6.60467			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.62107		100.00000	6.60467			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.75500	102.09088		6.75500	102.07253			0.00	0	200,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.59791			0.00	0	100,000,000.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.90884			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.26121			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.21980			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.83595			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10354			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.12034			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10122			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10649			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.11606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.15562			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.22230			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.91766		100.00000	44.80518			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.96900		100.00000	14.93192			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.16503			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		8.10500	107.35743		8.10500	107.33387			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		10.28500	113.28145		10.28500	113.25007			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.69523			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.93500	104.40738		9.93500	104.37942			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.03500	97.38143		12.03500	102.99722			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.66999			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.28500	98.18255		12.28500	98.15022			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38232			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		10.17500	100.65603		10.17500	100.62843			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.03695			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.72500	93.71376		12.72500	93.68183			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.49456			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.89972			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.41609			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.93500	91.90894		10.93500	91.88192			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.46000	114.64584		10.46000	114.61373			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.31000	110.61015		10.31000	110.57961			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.65000	115.22771		9.65000	115.19771			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.29494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		12.53500	104.20528		12.53500	104.17028			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31036			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.61651			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.39951			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.23498			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.42854			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.91997			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.97791			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25073			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24811			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.26196			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.71972			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29524			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.96083		100.00000	90.74780			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.96083		100.00000	90.74780			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.96083		100.00000	90.74780			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38076			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.96083		100.00000	90.74780			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.50614			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.80009			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.59277		10.11000	101.56510			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.80009			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92938			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	114.41415		2.76000	114.40161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.94602			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	111.43111	3.14000	114.24327			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.00000	8.25000	99.97767			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	101.80009			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.80009			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	121.14064	3.10000	115.62992			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	120.75306	2.40000	115.26217			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.00847			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.16665			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75210			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	9.13500	101.70751	9.13500	101.68255			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.77558			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.76335			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.66263			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67475			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	9.18500	101.85064	9.18500	101.82551			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.18500	101.85064	9.18500	101.82551			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	9.23500	100.57449	9.23500	100.54955			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.41838			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58011			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.67525			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.67525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539		97.44166	100.17539	96.95612				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.94738				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.25762				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.44017				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.01214				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.01589				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.10103	9.35000	100.07576				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.10103	9.35000	100.07576				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.03685				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.03696				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	92.61636				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.04987				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.26542				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.04802				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08126				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08126				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08126				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08126				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08126				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.11169				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16221				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16221				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16221				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16221				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17065			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		10.05500	102.53839		10.05500	102.51060			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16817			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19975			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19975			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55322			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63473			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08866			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30388			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29450			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31495			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01290			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.04505			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31118			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.53488			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84243			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.16950			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07645			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.25700			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47252			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47252			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47252			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47252			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.35231			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.98025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63604			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35641			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.75005			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24521			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33953			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12129			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52559			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26721			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26721			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26234			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.85698			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.07964			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.42386			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.27426			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.97372			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.42211			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.68540			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.36352			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.29386			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.42500	92.53299		11.42500	92.50459			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.94500	94.22757		11.94500	94.19737			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19858			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.54180			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.28698			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.61802				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.28129	8.80500	102.87305				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33200				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48412				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	120.14481				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.40133				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.42944				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.53806				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.44442				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08007				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08007				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08007				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.60652				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.09740				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.56642				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19858				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.36426				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.42161				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13256				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52731				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.81302				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20655				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08090				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.68149				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.24904				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.48563			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52090			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.34295			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.12359			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16668			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.49044			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.07771			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.07771			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.97983			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.41585			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08358			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08085			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.49896			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49524			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.48899			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.90311		10.55000	100.62970			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.60500	101.56445		10.60500	102.14463			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.47869			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.54954			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.74500	103.51885		12.74500	104.12611			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.41660			0.00	0	5,000,000,000.00
CLN367	On 06/08/2023	Spot Bond		12.77500	100.20307		12.77500	100.09553			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.20500	99.84923		11.20500	99.74848			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.07811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	37.76198	7.01000	38.37321				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	142.76080				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	9.01500	95.87614	9.01500	129.38249				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.63000	30.96649	8.63000	135.72774				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.63000	31.36939	8.63000	136.11043				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	88.51262				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	88.41440				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94228				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94228				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.43716				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.33184				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35259				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36011				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59694				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.22136				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.02177				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.68500	110.33260	9.68500	107.95759				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.63500	99.89600	9.63500	99.87018			13,681,700,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.84500	110.63744	10.84500	110.60534				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	9.03500	105.24088	9.03500	105.21533			51,680,200,000,000.00	5,720,000,000	1,640,000,000.00	
COJ07	On 23/03/2021	Spot Bond	10.43500	106.38425	10.43500	106.35436				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.73500	94.39758	10.73500	94.37047				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.36000	96.06625	11.36000	96.03710				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.36000	88.90893	11.36000	88.88195				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98122			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.98065			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92445			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46919			0.00	20,000,000	10,000,000.00
CPL018		On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.45261			0.00	0	0.00
CPL019		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.03042			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	11.75500	96.44965		11.75500	97.51793			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	12.19187		100.00000	12.16168			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.51396			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	8.91000	96.70235		8.91000	96.67906			0.00	0	0.00
DENG48		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG49		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.94222			0.00	0	0.00
DENG50		On 25/08/2014	Spot Bond	100.00000	77.13123		100.00000	76.91335		2,890,000,000,000,000.00	28,900,000,000	15,000,000,000.00	
DLTB02		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46413			0.00	0	0.00
DLTC02		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.40386			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.27434			0.00	0	0.00
DOL003		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.80929			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.42413			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.49875			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	7.91500	117.65624		7.91500	117.63116			0.00	0	660,000,000.00
DV22		On 07/02/2020	Spot Bond	9.13000	101.98036		9.13000	101.95522		924,578,666,000.00	101,268,200	4,977,968,200.00	
DV23		On 27/02/2023	Spot Bond	9.48500	103.09795		9.48500	103.07155		12,323,860,500.00	1,299,300	8,337,399,300.00	
DV24		On 18/02/2024	Spot Bond	9.59500	100.86304		9.59500	100.83693			0.00	0	0.00
DV29		On 18/02/2029	Spot Bond	9.88000	101.97389		9.88000	101.94673		5,928,000,000,000.00	600,000,000	300,000,000.00	
DVC001		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.81876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.82204				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.14342				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.72000		124.12902	8.72000	124.09975			31,392,000,000,000.00	3,600,000,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.76957				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		104.36314	0.10000	131.58440				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.30000		114.62933	2.30000	114.61819				0.00	0	2,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.31000		102.11029	2.31000	102.10035				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.40000		100.98711	2.40000	100.97703				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.33500		101.92194	10.33500	101.89357				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.18500		107.66680	10.18500	107.63726				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.41000		100.96368	10.41000	100.93539				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.73000		91.24540	10.73000	95.45617				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.15656				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.22950				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.35523				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.13778				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12149				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		94.24084	100.00000	93.75000				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		102.18742	100.00000	101.91708				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		91.05288	100.00000	90.83241				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000		128.75499		3.00000	128.74003			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.09500		103.02192		12.09500	102.98850			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.58051			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60751			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.99343			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.64500		83.53555		10.64500	96.84167			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.98983			0.00	0	20,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.97898			0.00	0	5,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22448			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.20695			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.20012			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22852			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.21998			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19209			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19757			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18553			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.19350			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18393			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.19057			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.56500		100.25776		7.56500	100.23731			3,026,000,000,000.00	400,000,000	298,000,000.00
ES18	On 20/04/2018	Spot Bond	8.44000		106.09120		8.44000	106.06712			126,563,743,448,000.00	14,995,704,200	6,826,551,900.00
ES23	On 25/01/2023	Spot Bond	9.02000		106.83527		9.02000	106.80923			42,839,106,332,000.00	4,749,346,600	1,220,000,000.00
ES26	On 02/04/2026	Spot Bond	9.22000		93.33784		9.22000	93.31472			133,383,601,882,000.00	14,466,768,100	5,620,000,000.00
ES33	On 15/09/2033	Spot Bond	9.72000		84.16724		9.73000	84.07160			2,237,348,766,996,000.00	30,179,914,300	18,464,600,000.00
ES42	On 25/04/2042	Spot Bond	9.92000		89.54332		9.92000	89.51950			144,832,000,000,000.00	14,600,000,000	8,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01366			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70037			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12836			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98324			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.67649			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76434			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.93863		100.00000	10.91124			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.64518		100.00000	10.61853			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.29774			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.35651			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.47400			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.59141			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.33500	104.98919		7.33500	104.96830			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	10.12500	95.51681		10.12500	95.49089			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27297			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27290			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.54853			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.76706			0.00	200,000,000	130,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.92500	102.50259		11.92500	102.46999			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.97742			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000	121.37828		2.56000	122.17982			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.51000	127.01827		2.51000	259.97780			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.70000	95.56768		2.70000	95.55736			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.85000	98.19362		2.85000	146.44328			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.67000	112.70589		2.67000	195.33312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	8.34500		113.49431		8.34500	113.46868			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.97600		59.55621		7.97600	58.89170			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48600		38.04686		9.48600	37.15796			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.78629		9.72000	35.87873			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.16413			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04641			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.61038			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.43239			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04383			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04383			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.89146			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04229			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.62532			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.88455			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38081			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53507			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.86578			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.17747		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.17747		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.85509			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51934			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43881			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49125			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.14261		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	101.59796			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01475			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94940			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.02043		100.09221	13.98568			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33575			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.40634			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.61751			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.03656			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.98003			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49735			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51619			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36759			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40695			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90271			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28777			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.27008			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37885			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.40179		13.22500	55.38177			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28888			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29075			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98251			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35823			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.94500	87.12917		3.94500	90.12966			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42569			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42569			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.12931			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19858			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.59847			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26860			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.33200			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.51901			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.55117			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.33933			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.51344			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.61941			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.80929			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39197			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.99344			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22273			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.10881			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.72280			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.52850			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.71454			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50294			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49362			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.76749			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.25856			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53938			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.80000		114.53209		3.80000	111.97415			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.52367			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.54059			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.78000		105.23521		3.78000	112.13084			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000		98.98614		1.84000	121.38974			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.80000		102.48771		3.80000	111.97415			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.82000		101.61997		2.82000	119.71299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond		2.89000	102.52762		2.89000	124.91199			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62224			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.12324			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08481			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.12407			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30547			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51242			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.40750			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.79061			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.71921			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45004			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.92775			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44817			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.26126			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.96126			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.43848			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.90107		100.00000	9.87655			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.73567		100.00000	16.69423			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.96000	142.59639		4.96000	142.57226			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.50547			0.00	0	20,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45163			0.00	0	600,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.79120			0.00	0	10,400,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.94905			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.71576			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.10026			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	83.51250			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.94000	88.86618		2.94000	115.65297			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.58804			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.03003		10.38000	101.00127			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	101.03003		10.38000	101.00127			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.51066			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36212			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.65242			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.25000	100.00000		2.25000	2.25000			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	3.02000	122.09982		3.02000	249.90739			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.52000	126.91955		2.52000	259.77567			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.24000	120.04958		3.24000	245.70962			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.93000	98.94696		2.93000	119.02774			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.51740			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.46000	123.06044		2.46000	119.28553			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69866			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.93843			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.47372			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.92000	92.32271		2.92000	92.31218			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.83122		104.97509	14.94107			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.95234		101.07593	21.89746			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	13.33964		100.44759	13.30647			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.21557			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	20.18897		100.76967	20.13864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.50000	102.81982		2.50000	102.80931			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	100.79908			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.66000	93.93324		2.66000	101.97075			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.33954			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.69000	93.66095		2.69000	101.67508			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97847			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.72000	124.96450		2.72000	324.06406			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90837			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36282			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.34231			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32611			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.98094			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.15750			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91095			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.46500	105.21714		6.46500	100.95014			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.19500	105.56097		7.19500	105.54036			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.24500	103.11075		8.24500	103.08773			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.64500	103.45654		8.64500	103.43236			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.79500	109.72286		8.79500	109.69692			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.20000	101.71265		9.20000	101.68738			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.40500	100.42805		9.40500	100.40270			0.00	0	5,000,000.00
FRX23	On 28/02/2023	Spot Bond		9.94500	87.14307		9.94500	87.11971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		10.04000	106.94220		10.04000	106.91343			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.38000	96.55564		10.38000	97.70966			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.73000	90.65909		10.73000	90.63291			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.58000	79.59145		10.58000	79.56891			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04007			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.09840			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14551			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.16434			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.21137			0.00	140,000,000	70,000,000.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28666			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.34311			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.58761			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.11710			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12335			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12890			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13026			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13399			0.00	0	20,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13962			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.14432			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.16494			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19092			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87069			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.98500	102.31646		9.98500	102.28908			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	100.41616			0.00	0	0.00

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	99.71760			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.09570			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	100.46203			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47452			0.00	0	100,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49867			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.52861			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57014			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.79131			0.00	20,000,000	10,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.01492			0.00	0	50,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.73397			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.33665			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.88830			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.42626			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.12524			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	100.96514			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.05216			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27727			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64524			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62223			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38722			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.47250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.47832			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.50907			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.39005			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65427			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.70038		101.00783		8.70038	95.76643			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	100.69040			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	9.05256		101.04381		9.05256	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73682			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.50214		101.09351		9.50214	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.79352			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	100.73598			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84500			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87988			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.21083			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		95.47467		9.89000	100.26702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		8.86000	105.02930		8.86000	105.00414			1,949,200,000,000.00	220,000,000	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.29000	129.21375		2.29000	264.47303			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.27000	131.96280		2.27000	264.88632			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.71000	96.64706		9.71000	96.62175			24,080,800,000,000.00	2,480,000,000	3,140,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63000	97.28147		9.63000	97.25620			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	38.40287		100.00000	38.30778			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.96774		100.00000	9.94305			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	61.18455		100.00000	61.03304			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.09971		100.00000	29.02766			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.13077		100.00000	16.09082			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.76397		100.00000	8.74202			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.05000	108.20663		2.05000	108.19686			79,453,900,000,000.00	38,758,000,000	89,822,500,000.00
I2038	On 31/01/2038	Spot Bond		2.32000	107.36701		2.32000	107.35653			17,068,240,000,000.00	7,357,000,000	57,820,000,000.00
I2046	On 31/03/2046	Spot Bond		2.41000	105.43673		2.41000	105.42621			4,048,800,000,000.00	1,680,000,000	50,503,500,000.00
I2050	On 31/12/2050	Spot Bond		2.37000	112.36045		2.37000	112.34932			5,024,400,000,000.00	2,120,000,000	52,653,500,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.23500	106.87989		8.23500	106.85607			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.36240			0.00	520,000,000	130,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.43949			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29742			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		8.20000	108.38476		8.20000	104.00117			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.73500	105.77410		8.73500	105.74912			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.33500	106.73617		9.33500	106.70927			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.13000	107.21815		8.13000	103.01390			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.16840				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.81000		112.92291	4.81000	112.90451				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.55500		99.60076	8.55500	99.57771				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.44232				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.46824				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.66000		101.33817	1.66000	123.66990				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.53000		101.78204	2.53000	122.43952				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.48285				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.61588				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	9.00500		102.76715	9.00500	102.74229				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.80216				0.00	0	500,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.05714				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.18833				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.55500		95.60767	9.55500	95.58316				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.95000		89.06272	9.95000	89.03884				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.56179				0.00	0	5,500,000.00
IBL49	On 02/04/2018	Spot Bond	9.08500		97.12066	9.08500	97.09696				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	10.00000		96.47013	10.00000	96.42049				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49434				0.00	0	1,200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.50900				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.49500		97.87571	8.49500	97.85322				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.33500		96.25817	9.33500	96.23392				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.56366				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.25478				0.00	0	1,400,000,000.00
IBL58	On 13/02/2017	Spot Bond	8.65500		100.00038	8.65500	99.97696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		9.29500	99.94167		9.29500	99.91659			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.23500	100.42753		10.23500	100.39985			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00339		100.00000	0.00339			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54331			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.57272			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.58500	96.91851		9.58500	96.89359			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.80703		5.00000	101.79321			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.80703		5.00000	101.79321			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.38271		5.00000	100.36902			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.80703		5.00000	101.79321			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.84389		4.00000	101.83275			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.10606			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.02638			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34985			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	82.82143		100.00000	82.26183		1,930,000,000,000,000.00	19,300,000,000	19,300,000,000.00	
IFM01	On 31/03/2016	Spot Bond		9.20000	111.29973		9.20000	111.27223			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.16300			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.16300			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22453			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.80773		100.00000	8.78592			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.52304			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39010			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26565			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.23500	102.78490		10.23500	102.75657			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.64692			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.20504			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.74469			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.66548		100.00000	5.65129			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		94.51796		5.80000	94.51796			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.93648		5.80000	99.87304			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000		99.82551		5.80000	99.76221			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.49408		5.80000	99.43120			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.37354		5.90000	99.30973			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.26193		5.90000	99.19826			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.15056		5.90000	99.08704			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		99.02333		6.00000	98.95890			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.91063		6.00000	98.84634			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.81423		6.00000	98.73404			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		98.68599		6.00000	98.62199			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30828			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.85433		102.36166		11.85433	102.13008			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.85433		100.24494		11.85433	100.86886			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.38511			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.09331			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35491			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.63494		6.50000	102.61690			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.47252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.98471			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.41984			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98427			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27283			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65292			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70179			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.28878			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98363			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04287			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.33846			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.45796			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.54384			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.45849			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05059			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.08761			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19317			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59422			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.38783			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26948			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15496			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15314			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	56.01250		100.00000	99.72677			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.39677			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98436			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.88881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP267U	On 09/04/2014	Spot Bond	100.00000		90.12346	100.00000	89.90148				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.76560				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.78388				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.79611				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.24500		102.13498	9.24500	102.10963				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.75500		108.37226	7.75500	103.85802			22,489,500,000,000.00	2,900,000,000	1,450,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.49887				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.48500		104.99621	9.48500	104.96934				0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.91529				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.87037				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.02331				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.41253				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.41500		103.30749	9.41500	103.28138				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.41684				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.84510				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000		94.26505	3.62000	113.39353				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.03000		95.29190	4.03000	127.98746				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.14500				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.90418				0.00	0	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.88828				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.61706				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.27067				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.05000		88.47318	4.05000	89.23282				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.05000		88.39942	4.05000	96.18362				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.73525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.30849			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20504			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.62500	108.02015		12.62500	107.98362			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.69869			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.03000	94.28061		4.03000	127.98746			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98317			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61133			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16956			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	94.51796		5.80000	99.95235			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.90475		5.80000	99.84135			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.79385		5.80000	99.73059			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.46263		5.80000	99.39979			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.34162		5.90000	99.27786			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.23008		5.90000	99.16646			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.11879		5.90000	99.05531			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.87847		6.00000	98.81423			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.76610		6.00000	98.70200			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.31754			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.46817			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50923			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.98467			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86953			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27923			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39131			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.29270			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39333			0.00	0	200,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.12844			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01655			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.98148			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78398			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79010			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80233			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74726			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64911			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46811			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28800			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.19374			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	100.00000		21.07694	100.00000	100.00000			220,000,000,000,000.00	2,200,000,000	2,200,000,000.00	
IVC026	On 26/02/2016	Spot Bond	100.00000		21.07694	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000		56.39432	100.00000	56.25310			0.00	0	0.00	
JDC04U	On 13/03/2014	Spot Bond	100.00000		102.24345	100.00000	101.97368			0.00	0	0.00	
JDC05U	On 15/05/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00	
JDC06U	On 15/05/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.58326			0.00	60,000,000	30,000,000.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000		59.50546	100.00000	59.35811			0.00	0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.95063			0.00	0	0.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.34283	100.00000	21.28939			0.00	0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.80157			0.00	0	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
JDG07U	On 14/11/2014	Spot Bond	100.00000	53.02910	100.00000	52.89631				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	54.22170	100.00000	66.06868				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	58.42590	100.00000	58.28122				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	56.62586	100.00000	56.51842				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	57.83489	100.00000	57.69007				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	53.32854	100.00000	53.15644				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.97692				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.59247				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.01000	139.33465	9.01000	139.30072				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45524				0.00	800,000,000	400,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23444				0.00	0	100,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54036				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.58500	94.78465	9.58500	94.76013				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.73500	67.76675	9.73500	96.13072				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.10000	95.98677	10.10000	95.96064				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11320				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.23500	101.38225	11.23500	101.35182			23,368,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.32044				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13821				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.14748				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15858				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45686				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.70246				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88357				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.50360				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.19742			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.78465			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	58.09309		100.00000	57.98287			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	53.02910		100.00000	52.89631			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.98246			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	62.10313		100.00000	61.94761			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	91.70854		100.00000	100.00000		8,000,000,000,000,000.00	80,000,000,000	80,000,000,000.00	
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.29189			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.92870			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.11335			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.04846			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67452			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.33821			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.04905			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88652			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31449			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21681			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64462			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.26922			0.00	0	1,000,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.29039			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	92.67368		100.00000	92.44654			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	63.10998		100.00000	62.90857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		56.69697	100.00000	56.55500				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.88659	100.00000	15.84725				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.78563	100.00000	38.68958				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.47500		101.57541	9.47500	101.54958				0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.50130				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.38717				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.24293				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.42917				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.44849				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.54504				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.80516				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.85271				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.82000		102.90669	8.82000	102.88230				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.54500		100.58912	9.54500	100.56322				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.26000		100.14127	10.26000	100.11360				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.07000		103.54133	7.07000	103.52157				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.15490				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.20198				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.30000		101.77788	10.30000	101.74914				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.23500		104.26763	8.23500	104.24440			1,647,000,000,000.00	200,000,000	4,995,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98114				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.74500		99.52374	9.74500	99.49774				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.47447	100.00000	10.44853				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98192				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.44500		99.43770	9.44500	99.41250				0.00	0	130,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02		On 13/07/2014	Spot Bond	8.17500	102.01058		8.17500	101.98840			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	8.33500	102.47559		8.33500	102.45247			14,336,200,000,000.00	1,720,000,000	430,000,000.00
MTN04		On 13/07/2017	Spot Bond	9.38500	103.37746		9.38500	103.35126			0.00	0	40,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.09842		100.89771	6.08302			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.18025		100.61875	6.16470			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24168			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24551			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24899			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25056			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27185			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.29641			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39129		100.00000	0.39031			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39129		100.00000	0.39031			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.58500	94.56680		9.58500	94.54235			0.00	0	100,000,000.00
NBK10A		On 25/07/2016	Spot Bond	8.18500	97.90420		8.18500	97.88251			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64339			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.82000	97.87566		9.82000	97.84974			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83397			0.00	0	70,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.22331			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.56524			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35136			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.23601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.44761			0.00	0	16,700,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.16770			0.00	0	2,000,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.93500		108.55508		7.93500	108.53175			0.00	0	910,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.73357			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.37500		113.94293		9.37500	113.91411			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	11.18500		32.28559		11.18500	32.27621			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.33500		104.92182		8.33500	104.89829			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66457			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.70566			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.99000		107.82353		7.99000	103.62788			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.12680			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.68500		105.32480		8.68500	105.30006			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.14241			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.03965			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15854			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.97047			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80179			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.92180			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.15503			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.92597			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.51917			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.57385			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.47987			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87560			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.33148			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30381			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26693			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36028			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.20948			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26313			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18784			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.89752			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14169			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13130			0.00	400,000,000	700,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13037			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.50967			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.46057			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.35500	103.78352		10.35500	104.34642			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.35359			0.00	0	2,000,000,000.00
NCLN85	On 20/03/2024	Spot Bond		10.39000	102.26353		10.39000	102.67895			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.16748			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.18500	106.67834		9.18500	106.65187			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.97100			0.00	1,400,000,000	700,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.97747			0.00	0	100,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond		12.83500	111.76808	12.83500	111.72967			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond		0.00000	100.00000	0.00000	110.15987			0.00	0	0.00
NET47		On 03/03/2014	Spot Bond		0.00000	100.00000	0.00000	99.94168			0.00	0	0.00
NET48		On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.29401			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.87958			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond		2.53000	160.04421	2.53000	160.02772			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond		9.35000	100.88743	9.35000	100.86196			0.00	0	0.00
NPL07		On 10/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.17245			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond		9.98000	102.26673	9.98000	102.23843			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.01035			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.12405			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00763			0.00	0	200,000,000.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	100.00704			0.00	0	120,000,000.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.00915			0.00	0	200,000,000.00
NQ1B10		On 22/05/2020	Spot Bond		10.18000	102.25813	10.18000	102.66416			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.01130			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00922			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.01040			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		10.38000	102.24962	10.38000	102.22019			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.01465			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.01215			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.01123			0.00	20,000,000	10,000,000.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	100.02684			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.02184			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.01289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond		7.68500	109.83929		7.68500	104.26394			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		9.21500	114.46588		9.21500	114.43755			5,897,600,000,000.00	640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.51500	119.93199		9.51500	119.90120			9,515,000,000,000.00	1,000,000,000	700,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.42500	163.26828		2.42500	163.25192			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.69000	122.87060		9.69000	122.83867			6,007,800,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.64172			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62315			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.68368			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.52367			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.25174			0.00	60,000,000	30,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20730			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		100.00000	8.61150		100.00000	100.00000			4,960,000,000,000,000.00	49,600,000,000	25,000,000,000.00
NTC18	On 27/02/2019	Spot Bond		100.00000	1.44477		100.00000	100.00000			7,990,000,000,000,000.00	79,900,000,000	50,000,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97706			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.97076			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.44565		100.00000	15.48820			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	28.44707		100.00000	28.37662			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.46500	105.25281		7.46500	105.23162			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	14.39788		100.00000	14.36182			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.25000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	43.94824		100.00000	43.83942			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98227			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.87973			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24203			0.00	0	1,000,000,000.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP15	On 12/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.24021			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.11210			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12970			0.00	2,035,000,000	2,035,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.87932			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.44241			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18015			0.00	0	200,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.15858			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28902			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.22915			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.18407			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.36372			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28794			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.23111			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.44627			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.35651			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.28599			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46268			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47949			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.48705			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.50384			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57600			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59276			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57861			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.23500		109.45034		7.23500	109.42885			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.92500		96.38111		6.92500	96.36299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	8.43000	37.71135		8.43000	37.70280			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	7.10000	115.37266		7.23500	115.14419		3,285,112,251,080,000.00	79,593,274,800	19,734,974,800.00	
R158		On 15/09/2015	Spot Bond	7.23500	115.16681		7.23500	115.14419			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	7.13500	89.75691		7.13500	89.73953			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.23500	120.49110		7.23500	120.46744			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	7.06500	83.82374		7.06500	83.80767			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.53000	117.13837		8.61000	116.43333		5,222,747,234,705,000.00	56,945,748,500	29,329,500,000.00	
R187P		On 21/12/2026	Spot Bond	8.35000	35.06576		8.35000	35.05788			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.27000	32.65601		8.27000	32.64874			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.02000	270.14281		2.02000	270.11873		88,200,552,800,000.00	43,663,640,000	24,626,500,000.00	
R201		On 21/12/2014	Spot Bond	6.45000	103.43052		6.55500	103.32919		1,679,902,500,000,000.00	60,450,000,000	99,150,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	209.89523		2.18000	209.87560		404,885,862,800,000.00	85,727,460,000	61,885,400,000.00	
R2023		On 28/02/2023	Spot Bond	8.43500	95.73984		8.53500	95.11558		7,399,261,761,360,000.00	77,209,456,000	62,259,900,000.00	
R203		On 15/09/2017	Spot Bond	7.74000	105.33093		7.88500	104.86365		7,494,043,851,252,000.00	68,222,719,800	29,541,600,000.00	
R2030		On 31/01/2030	Spot Bond	8.94500	92.66541		8.94500	92.64301		3,268,610,236,238,000.00	65,411,988,400	97,890,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.12500	94.68164		9.12500	94.65831		5,146,060,244,350,000.00	63,951,807,600	65,106,900,000.00	
R204		On 21/12/2018	Spot Bond	8.00500	101.47840		8.12500	100.98603		1,425,558,079,078,500.00	27,302,695,700	67,381,307,100.00	
R2048		On 28/02/2048	Spot Bond	9.23000	95.04147		9.23000	95.01779		4,666,740,971,893,000.00	05,605,739,100	43,364,200,000.00	
R207		On 15/01/2020	Spot Bond	8.20500	96.48358		8.30000	96.03871		1,034,596,417,839,500.00	44,862,451,900	68,573,200,000.00	
R208		On 31/03/2021	Spot Bond	8.33500	94.43649		8.43500	93.91737		6,684,990,459,079,000.00	02,038,447,400	67,916,860,400.00	
R209		On 31/03/2036	Spot Bond	9.05000	76.02442		9.06000	75.93122		7,493,323,491,300,000.00	27,991,546,000	95,413,567,800.00	
R210		On 31/03/2028	Spot Bond	2.13000	159.25301		2.13000	159.23832		81,818,625,000,000.00	38,412,500,000	20,092,500,000.00	
R211		On 31/01/2017	Spot Bond	0.96000	126.14103		0.96000	126.13341		31,104,000,000,000.00	32,400,000,000	29,426,700,000.00	
R212		On 31/01/2022	Spot Bond	1.96000	127.50615		1.96000	127.49495		285,833,521,624,000.00	45,833,429,400	23,091,129,400.00	
R213		On 28/02/2031	Spot Bond	8.89000	83.58612		8.93000	83.26175		7,212,822,180,753,000.00	11,341,077,700	75,997,864,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		9.15500	73.58612		9.15500	73.56792			7,021,750,663,192,000.00	66,985,326,400	19,843,799,900.00
R225C	On 15/03/2014	Spot Bond		6.41500	99.73706		6.41500	99.71958			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.52500	96.58327		6.52500	96.56614			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.29500	92.80961		7.29500	92.79124			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.13500	89.75691		7.13500	89.73953			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		7.05500	86.80193		7.05500	86.78531			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		7.06500	83.82374		7.06500	83.80767			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.61000	97.99465		6.61000	97.97727			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.56000	94.90332		6.56000	94.88649			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.20500	91.14156		7.20500	91.12384			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		7.07500	88.17250		7.07500	88.15566			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		7.05500	85.19798		7.05500	85.18175			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.11500	82.16111		7.11500	82.14533			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.86000	77.47478		7.86000	77.45837			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.91000	74.40864		7.91000	74.39278			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.13000	70.92811		8.13000	70.91258			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.11000	68.22055		8.11000	68.20565			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.09000	65.62897		8.09000	65.61467			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		8.08000	63.11272		8.08000	63.09899			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.26000	60.00357		8.26000	59.99023			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.24000	57.69914		8.24000	57.68634			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.35500	54.97048		8.35500	54.95812			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.32500	52.88499		8.32500	52.87314			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.29500	50.89330		8.29500	50.88194			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.26500	48.99074		8.26500	48.97984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond		8.22500	47.21512		8.22500	47.20466			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.18500	45.52137		8.18500	45.51134			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.55000	42.18017		8.55000	42.17047			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.51000	40.61900		8.51000	40.60971			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.47000	39.13066		8.47000	39.12175			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.43000	37.71135		8.43000	37.70280			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.39000	36.35751		8.39000	36.34930			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.35000	35.06576		8.35000	35.05788			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.31000	33.83293		8.31000	33.82536			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.27000	32.65601		8.27000	32.64874			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.94729			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99652			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.04373			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.03451			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.87824			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.09501		100.00000	13.06222			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.99594		100.00000	5.98109			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.42332			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48897			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03444			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44759			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.82219			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02499			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.21032			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64385			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13794			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86902			0.00	10,000,000	10,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.44758			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46411			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84575			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62035			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.68086			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.98152			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92594			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.58636			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.64661			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.86461			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77560			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77560			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70055			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.91104			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.09331			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.03550		12.35000	103.00139			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.75474			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.95429		100.00000	12.92185			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60776			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.69566			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.97821			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		50.00004		100.00000	50.00002			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.04514			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.25180		100.00000	1.79698			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.77197		100.00000	9.74778			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.49668		100.00000	22.44035			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.58249		100.00000	13.56585			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		17.99092		100.00000	17.94587			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.00791			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.19705			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.73500		104.72620		9.73500	104.69885			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.78500		90.65902		9.78500	100.32949			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.08000		85.92246		10.08000	103.44699			0.00	0	600,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.52238			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.48500		108.43568		8.48500	108.41078			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01800			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.93500		101.48787		9.93500	101.46084		53,649,000,000,000.00	5,400,000,000	3,750,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.62962			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.42680			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.61119			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.64076			0.00	0	186,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.62720			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.33500		104.01957		8.33500	103.99611		26,338,600,000,000.00	3,160,000,000	3,060,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.72500		98.83144		9.72500	98.80567			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond		2.56000	137.08740		2.56000	133.34741			58,014,720,000,000.00	22,662,000,000	11,331,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.69500	112.97429		8.69500	112.94773			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.55500	113.18188		8.55500	113.15569			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.48500	113.28589		8.48500	113.25988			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.28500	100.71190		9.28500	100.68665			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.63000	113.07060		8.63000	113.04421			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.59500	113.12251		8.59500	113.09622			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27921			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96026			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.49319			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02012			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.93500	103.79391		8.93500	103.76884			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92289			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18720			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.33352			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.58500	104.92439		9.58500	104.89741			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.26000	101.44089		10.26000	101.41285			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.21794			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71538			0.00	1,000,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.29176			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.77046			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.22500	100.87921		9.22500	100.85408			0.00	0	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.77915		100.00000	8.73477			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		10.13500	100.18768		10.13500	100.16032			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.31000	94.12112		9.31000	94.09746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	10.13500		94.36439		10.13500	94.33863			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.41500		107.92034		8.41500	107.89577			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.55000		126.62394		2.55000	259.17044			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.66000		102.57947		1.66000	123.66990			0.00	0	1,450,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.19000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.34542		100.00000	10.31980			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.28850		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.23000		108.50626		2.23000	121.70632			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.63494		6.50000	102.61690			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44163			0.00	5,860,000,000	2,930,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.08269			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.83493			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.91500		98.20398		9.91500	98.17788			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.50339			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85094			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.19525			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.07041			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.40341			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.78597		100.00000	8.76397			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		8.53500	102.74919		8.53500	102.72547			29,701,800,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.72500	94.05648		9.72500	96.63856			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.23500	100.85727		9.23500	100.83212			34,354,200,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18435			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.11727			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25360			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.11814			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55645			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.98500	102.94571		8.98500	102.92086			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89310			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04036			0.00	500,000,000	500,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.72010			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.11500	93.75036		10.11500	93.72494			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92017			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22132			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.54023			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.04300	86.37543		10.04300	86.35217			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.10500	86.09973		10.10500	86.07641			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.80000	102.37133		7.80000	102.34981			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.56000	90.65794		9.56000	90.63456			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36622			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		9.06500	101.35356		9.06500	101.32874			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.13500	113.80800		8.13500	113.78293			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.80000	100.22809		2.80000	100.59919			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		9.07500	97.37933		9.07500	97.35558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.28636				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.02570				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.01897				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.03000	105.30857	10.03000	105.28026				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92957				0.00	0	300,000,000.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.25981				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.28883				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.16000	74.66678	10.16000	74.64634				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89990				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.63445				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.64437				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94106				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88182				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.82302				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.71906				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.18684				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.08266				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.08296				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.92715				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.80191				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.78589				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.75284				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.75459				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.68829				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1055	On 19/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.59513			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.65428			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		5,790,000,000,000,000.00	57,900,000,000	40,400,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.69500	112.21259		7.69500	112.18932		4,309,200,000,000.00	560,000,000	660,000,000.00	
SZ25	On 30/09/2025	Spot Bond	9.21000	102.24239		9.21000	102.21710			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	76.61728		100.00000	76.46496			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	58.76931		100.00000	58.62377			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.04922		100.00000	25.98398			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.36000	107.61600		7.36000	103.58636			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57165			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.43345			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14900			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92907			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.17784			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	94.39760			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.09852			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42955			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.48500	101.19288		8.48500	101.16966			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.61159			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.63201			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.87369		7.83000	100.85230			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60035			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62589			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56368			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.60035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62589			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.80049		7.16000	100.78036			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.67588			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67181			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.76955			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75634			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.15381			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10853			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59933			0.00	0	100,000,000.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63201			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.97248		8.73000	100.90101			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59626			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62589			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.59500	87.49848		9.59500	95.93647			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67792			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66670			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76752			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76345			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08334			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08737			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63883			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.39329		101.06155	6.37731			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.59626			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.41117			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.68811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.72886			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.15783			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06165			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.62333			0.00	0	100,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63367			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62333			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.63367			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.63883			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61713			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63367			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69046			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.69046			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69046			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77301			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.79363			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76785			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17927			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.20491			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19466			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.98500		107.11656		8.98500	107.09071			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.47500		88.84012		8.47500	88.79293			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.79500		104.09767		8.79500	104.07292		104,132,800,000,000.00	11,840,000,000	5,920,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.63500		108.87553		9.63500	108.84723		151,278,769,833,500.00	15,700,962,100	15,866,300,000.00	
TN23	On 06/11/2023	Spot Bond	9.71500		110.08322		9.71500	110.05437		230,051,200,000,000.00	23,680,000,000	11,580,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.76000		98.45947		9.76000	98.43356		263,715,200,000,000.00	27,020,000,000	14,410,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.75500	96.19105		9.75500	96.16574			162,137,485,285,500.00	16,620,962,100	6,774,362,100.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01284			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.01077			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.30554			0.00	0	200,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.19642			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20163			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20209			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.22744			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.28015			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79517			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87281			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89405			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97036			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97111			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97145			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.27992			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.16738			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.84234			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.66816			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.68863			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.46607			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.56449			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.05320			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.85673			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.68588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.40559			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.72026			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.56539			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.24027			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.42585			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	100.02719		0.00000	97.03766			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.40598			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	90.84876		100.00000	90.62932			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67377			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.64382			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.61388			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56896			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52964			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53901			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14511			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14910			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.11363			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	99.44313		100.00000	99.18006			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70262			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16533			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.61837			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.14733			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.83500	109.59569		9.83500	104.22087			0.00	0	500,000,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78158			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12729			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.22500	104.60415		10.22500	104.57533			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90784			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.94832			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32864			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.33953			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34006			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02199			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.05422			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.59500	113.05645		7.59500	113.03318		148,862,000,000,000.00	19,600,000,000	9,810,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.44000	232.36861		1.44000	232.35148		9,074,880,000,000.00	6,302,000,000	3,302,000,000.00	
WSP1	On 28/05/2015	Spot Bond		7.53500	103.97806		7.53500	103.95682			0.00	0	75,000,000.00
WSP2	On 28/05/2017	Spot Bond		8.39000	103.96659		8.39000	103.94299		145,986,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond		8.68000	103.58929		8.68000	103.56498			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.92500	102.61599		8.92500	102.59125			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.97500	102.39371		8.97500	102.36889		44,875,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond		7.18500	90.99375		7.18500	90.97601			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.58000	99.44426		6.58000	99.42643			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.59000	97.84479		6.59000	97.82751			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		7.11500	89.18351		7.11500	89.16638			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.57000	95.25885		6.57000	95.24184			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		7.18500	90.97601		7.18500	90.95827			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		8.07000	64.29518		8.07000	64.28113			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	32.06128		100.00000	32.00046			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	16.97044		100.00000	16.93824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										1.70e+017	17,909,533,600	95 726 084 900.00
Grand Total:										1.70e+017	17,909,674,425	95 730 339 005.00