



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/02/2014	Any day expiry	11.25680	11.25680		11.15820	11.15820		19.81	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call 371.78410	0.37178	282.59220	0.28259	371.784	22.52	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put 4.98410	0.00498	14.39220	0.01439	4.984	22.52	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call 113.49440	0.11349	68.28740	0.06829	113.494	20.19	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put 56.69440	0.05669	110.08740	0.11009	56.694	20.19	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry		11.27720	11.27720	11.17720	11.17720		17.90	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call 285.50260	0.28550	224.70950	0.22471	285.503	17.55	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put 88.30260	0.08830	127.50950	0.12751	88.303	17.55	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry		11.28070	11.28070	11.18070	11.18070		17.86	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call 787.78130	0.78778	691.68360	0.69168	787.781	17.90	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put 7.08130	0.00708	10.98360	0.01098	7.081	17.90	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call 350.67430	0.35067	284.03760	0.28404	350.674	17.34	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put 69.97430	0.06997	103.33760	0.10334	69.974	17.34	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call 176.57710	0.17658	139.59590	0.13960	176.577	18.11	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put 195.87710	0.19588	258.89590	0.25890	195.877	18.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry		11.29290	11.29290	11.19280	11.19280		17.57	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call 2,992.90540	2.99291	2,892.80670	2.89281	2,992.905	28.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put 0.00540	0.00001	0.00670	0.00001	0.005	28.86	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call 1,294.11370	1.29411	1,194.49460	1.19449	1,294.114	18.56	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put 1.21370	0.00121	1.69460	0.00169	1.214	18.56	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call 737.81090	0.73781	645.13100	0.64513	737.811	16.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put 14.91090	0.01491	22.33100	0.02233	14.911	16.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call 728.44070	0.72844	636.06290	0.63606	728.441	16.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put 15.54070	0.01554	23.26290	0.02326	15.541	16.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call 719.09450	0.71909	627.02860	0.62703	719.094	16.68	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put 16.19450	0.01619	24.22860	0.02423	16.195	16.68	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry		11.29460	11.29460	11.19450	11.19450		17.56	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call 684.69810	0.68470	594.62320	0.59462	684.698	16.51	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put 20.09810	0.02010	30.12320	0.03012	20.098	16.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		11.29640	11.29640	11.19620	11.19620		17.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call 2,206.44230	2.20644	2,106.26860	2.10627	2,206.442	22.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put 0.04230	0.00004	0.06860	0.00007	0.042	22.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call 2,196.44390	2.19644	2,096.27110	2.09627	2,196.444	22.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put 0.04390	0.00004	0.07110	0.00007	0.044	22.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,186.44550		2.18645	2,086.27360	2.08627		2,186.445	22.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.04550		0.00005	0.07360	0.00007		0.045	22.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	261.51100		0.26151	0.00000	0.00000		261.511	17.34	390,000.00	1,500	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	175.11100		0.17511	0.00000	0.00000		175.111	17.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.32590		11.32590	11.22550	11.22550			17.10	259,612,279.80	22,922	1,498,529.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,625.90110		3.62590	3,525.50190	3.52550		3,625.901	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00110		0.00000	0.00190	0.00000		0.001	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	3,125.91410		3.12591	3,025.52160	3.02552		3,125.914	24.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.01410		0.00001	0.02160	0.00002		0.014	24.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,625.99730		2.62600	2,525.64860	2.52565		2,625.997	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.09730		0.00010	0.14860	0.00015		0.097	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	2,076.47080		2.07647	1,976.26790	1.97627		2,076.471	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.57080		0.00057	0.76790	0.00077		0.571	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,737.25050		1.73725	1,637.29630	1.63730		1,737.250	18.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.35050		0.00135	1.79630	0.00180		1.351	18.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,727.28560		1.72729	1,627.34260	1.62734		1,727.286	18.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	1.38560		0.00139	1.84260	0.00184		1.386	18.84	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,717.32170		1.71732	1,617.39000	1.61739		1,717.322	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	1.42170		0.00142	1.89000	0.00189		1.422	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,627.69380		1.62769	1,527.87900	1.52788		1,627.694	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	1.79380		0.00179	2.37900	0.00238		1.794	18.33	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,577.94280		1.57794	1,478.20620	1.47821		1,577.943	18.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	2.04280		0.00204	2.70620	0.00271		2.043	18.08	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,528.22780		1.52823	1,428.58040	1.42858		1,528.228	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	2.32780		0.00233	3.08040	0.00308		2.328	17.82	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,428.92860		1.42893	1,329.50020	1.32950		1,428.929	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	3.02860		0.00303	4.00020	0.00400		3.029	17.32	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,329.85110		1.32985	1,230.71070	1.23071		1,329.851	16.81	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	3.95110		0.00395	5.21070	0.00521		3.951	16.81	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,181.82210		1.18182	1,084.03780	1.08404		1,181.822	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	5.92210		0.00592	8.53780	0.00854		5.922	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,133.30730		1.13331	1,036.13260	1.03613		1,133.307	16.03	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	7.40730		0.00741	10.63260	0.01063		7.407	16.03	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	1,113.98600		1.11399	1,017.08490	1.01708		1,113.986	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	8.08600		0.00809	11.58490	0.01158		8.086	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	1,085.10410		1.08510	988.64820	0.98865		1,085.104	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	9.20410		0.00920	13.14820	0.01315		9.204	16.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	1,037.26290		1.03726	941.64700	0.94165		1,037.263	16.00	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	11.36290		0.01136	16.14700	0.01615		11.363	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	1,027.74290		1.02774	932.31070	0.93231		1,027.743	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	11.84290		0.01184	16.81070	0.01681		11.843	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	1,008.75460		1.00875	913.70600	0.91371		1,008.755	15.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	12.85460		0.01285	18.20600	0.01821		12.855	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	999.28750		0.99929	904.43870	0.90444		999.288	15.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	13.38750		0.01339	18.93870	0.01894		13.388	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	989.83910		0.98984	895.19610	0.89520		989.839	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	13.93910		0.01394	19.69610	0.01970		13.939	15.98	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	942.89290		0.94289	849.36710	0.84937		942.893	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	16.99290		0.01699	23.86710	0.02387		16.993	15.97	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	896.48910		0.89649	804.23510	0.80424		896.489	15.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	20.58910		0.02059	28.73510	0.02874		20.589	15.95	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	850.69680		0.85070	759.87840	0.75988		850.697	15.94	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	24.79680		0.02480	34.37840	0.03438		24.797	15.94	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	805.58890		0.80559	716.37730	0.71638		805.589	15.92	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	29.68890		0.02969	40.87730	0.04088		29.689	15.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	761.24110		0.76124	673.81350	0.67381		761.241	15.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	35.34110		0.03534	48.31350	0.04831		35.341	15.91	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	752.46980		0.75247	665.42070	0.66542		752.470	15.91	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	36.56980		0.03657	49.92070	0.04992		36.570	15.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	717.73170		0.71773	632.26850	0.63227		717.732	15.89	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	41.83170		0.04183	56.76850	0.05677		41.832	15.89	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	692.06130		0.69206	608.67940	0.60868		692.061	15.88	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	46.16130		0.04616	63.17940	0.06318		46.161	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	675.14050		0.67514	593.22690	0.59323		675.141	15.88	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	49.24050		0.04924	67.72690	0.06773		49.241	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	633.55540		0.63356	555.57440	0.55557		633.555	15.86	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	57.65540		0.05766	80.07440	0.08007		57.655	15.86	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	594.41650		0.59442	519.36990	0.51937		594.417	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	68.51650		0.06852	93.86990	0.09387		68.516	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	564.07880		0.56408	491.47900	0.49148		564.079	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	78.17880		0.07818	105.97900	0.10598		78.179	16.07	93,814.56	1,200	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	556.63430		0.55663	484.65880	0.48466		556.634	16.09	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	80.73430		0.08073	109.15880	0.10916		80.734	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	520.27090		0.52027	451.47990	0.45148		520.271	16.20	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	94.37090		0.09437	125.97990	0.12598		94.371	16.20	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	513.17290		0.51317	445.02910	0.44503		513.173	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	97.27290		0.09727	129.52910	0.12953		97.273	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	492.23480		0.49223	426.05580	0.42606		492.235	16.29	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	106.33480		0.10633	140.55580	0.14056		106.335	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	451.98450		0.45198	389.80110	0.38980		451.984	16.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	126.08450		0.12608	164.30110	0.16430		126.085	16.43	0.00	0	1,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	426.37710		0.42638	366.88890	0.36689		426.377	16.52	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	140.47710		0.14048	181.38890	0.18139		140.477	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	389.82610		0.38983	334.39650	0.33440		389.826	16.65	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	163.92610		0.16393	208.89650	0.20890		163.926	16.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	361.08200		0.36108	309.02000	0.30902		361.082	16.76	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	185.18200		0.18518	233.52000	0.23352		185.182	16.76	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	333.89250		0.33389	285.16380	0.28516		333.893	16.88	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	207.99250		0.20799	259.66380	0.25966		207.993	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	308.24260		0.30824	263.96240	0.26396		308.243	16.99	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	232.34260		0.23234	288.46240	0.28846		232.343	16.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	206.72490		0.20672	178.14110	0.17814		206.725	17.85	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	380.82490		0.38082	452.64110	0.45264		380.825	17.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	137.54030		0.13754	119.74070	0.11974		137.540	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	561.64030		0.56164	644.24070	0.64424		561.640	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	92.28520		0.09229	82.17570	0.08218		92.285	19.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	766.38520		0.76639	856.67570	0.85668		766.385	19.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	63.03480		0.06303	57.30910	0.05731		63.035	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	987.13480		0.98713	1,081.80910	1.08181		987.135	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	43.67700		0.04368	40.19620	0.04020		43.677	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,217.77700		1.21778	1,314.69620	1.31470		1,217.777	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	35.13370		0.03513	32.71200	0.03271		35.134	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,359.23370		1.35923	1,457.21200	1.45721		1,359.234	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	32.72240		0.03272	30.58800	0.03059		32.722	22.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,406.82240		1.40682	1,505.08800	1.50509		1,406.822	22.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	26.55840		0.02656	25.12660	0.02513		26.558	23.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,550.65840		1.55066	1,649.62660	1.64963		1,550.658	23.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	21.70910		0.02171	20.79100	0.02079		21.709	23.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,695.80910		1.69581	1,795.29100	1.79529		1,695.809	23.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	7.68820		0.00769	8.22200	0.00822		7.688	30.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	2,931.78820		2.93179	3,032.72200	3.03272		2,931.788	30.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.02010		0.00702	7.54460	0.00754		7.020	31.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,181.12010		3.18112	3,282.04460	3.28204		3,181.120	31.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	2.19010		0.00219	1.92840	0.00193		2.190	33.20	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	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,026.29010		4.02629		4,126.42840	4.12643	4,026.290	33.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	1.17560		0.00118		1.03640	0.00104	1.176	33.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,375.27560		4.37528		4,475.53640	4.47554	4,375.276	33.20	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.32930		11.32930		11.22890	11.22890		17.14	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,239.73460		2.23973		2,139.48920	2.13949	2,239.735	21.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.43460		0.00043		0.58920	0.00059	0.435	21.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,229.74560		2.22975		2,129.50370	2.12950	2,229.746	21.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.44560		0.00045		0.60370	0.00060	0.446	21.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,219.75690		2.21976		2,119.51870	2.11952	2,219.757	21.14	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.45690		0.00046		0.61870	0.00062	0.457	21.14	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.34140		11.34140		11.24090	11.24090		17.05	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	3,041.44010		3.04144		2,940.95820	2.94096	3,041.440	22.84	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.04010		0.00004		0.05820	0.00006	0.040	22.84	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,249.32580		1.24933		1,151.44600	1.15145	1,249.326	16.12	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.92580		0.00793		10.54600	0.01055	7.926	16.12	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.39780		11.39780		11.29540	11.29540		17.05	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	3,098.21230		3.09821		2,995.90690	2.99591	3,098.212	22.13	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.41230		0.00041		0.50690	0.00051	0.412	22.13	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,472.30990		1.47231		1,372.39640	1.37240	1,472.310	16.54	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	14.50990		0.01451		16.99640	0.01700	14.510	16.54	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.46140		11.46140		11.35630	11.35630		16.90	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,545.46810		1.54547		1,443.97440	1.44397	1,545.468	16.15	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	24.06810		0.02407		27.67440	0.02767	24.068	16.15	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,535.97150		1.53597		1,434.55610	1.43456	1,535.971	16.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	24.57150		0.02457		28.25610	0.02826	24.572	16.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,526.48440		1.52648		1,425.14870	1.42515	1,526.484	16.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	25.08440		0.02508		28.84870	0.02885	25.084	16.11	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.46350		11.46350		11.35830	11.35830		16.91	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,164.41930		3.16442		3,059.35730	3.05936	3,164.419	20.60	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.91930		0.00092		1.05730	0.00106	0.919	20.60	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,360.18980		1.36019		1,260.53130	1.26053	1,360.190	15.77	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	36.68980		0.03669		42.23130	0.04223	36.690	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.49930		11.49930		11.39260	11.39260		16.98	74,273,978.70	6,459	173,043.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,500.03330		3.50003		3,393.52990	3.39353	3,500.033	20.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.73330		0.00073		0.92990	0.00093	0.733	20.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	3,051.15380		3.05115		2,944.70270	2.94470	3,051.154	19.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.85380		0.00185		2.10270	0.00210	1.854	19.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,861.93170		2.86193		2,755.54400	2.75554	2,861.932	19.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.63170		0.00263		2.94400	0.00294	2.632	19.26	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,752.51610		2.75252		2,646.17110	2.64617	2,752.516	18.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	3.21610		0.00322		3.57110	0.00357	3.216	18.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,722.69580		2.72270		2,616.36350	2.61636	2,722.696	18.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.39580		0.00340		3.76350	0.00376	3.396	18.86	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,702.82100		2.70282		2,596.49730	2.59650	2,702.821	18.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.52100		0.00352		3.89730	0.00390	3.521	18.80	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,504.34290		2.50434		2,398.11680	2.39812	2,504.343	18.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	5.04290		0.00504		5.51680	0.00552	5.043	18.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,306.48810		2.30649		2,200.74290	2.20074	2,306.488	17.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	7.18810		0.00719		8.14290	0.00814	7.188	17.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,925.37250		1.92537		1,820.87690	1.82088	1,925.373	16.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	16.07250		0.01607		18.27690	0.01828	16.073	16.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,915.69570		1.91570		1,811.24610	1.81125	1,915.696	16.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	16.39570		0.01640		18.64610	0.01865	16.396	16.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,906.02420		1.90602		1,801.62140	1.80162	1,906.024	16.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	16.72420		0.01672		19.02140	0.01902	16.724	16.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,771.30420		1.77130		1,667.65120	1.66765	1,771.304	16.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	22.00420		0.02200		25.05120	0.02505	22.004	16.59	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,742.61540		1.74262	1,639.14810	1.63915		1,742.615	16.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	23.31540		0.02332	26.54810	0.02655		23.315	16.54	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,723.52830		1.72353	1,620.19050	1.62019		1,723.528	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	24.22830		0.02423	27.59050	0.02759		24.228	16.50	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,562.68490		1.56268	1,460.64770	1.46065		1,562.685	16.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	33.38490		0.03338	38.04770	0.03805		33.385	16.17	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,534.59020		1.53459	1,432.82310	1.43282		1,534.590	16.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	35.29020		0.03529	40.22310	0.04022		35.290	16.12	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,525.24650		1.52525	1,423.57180	1.42357		1,525.246	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	35.94650		0.03595	40.97180	0.04097		35.947	16.10	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,414.01510		1.41402	1,313.58010	1.31358		1,414.015	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	44.71510		0.04472	50.98010	0.05098		44.715	15.87	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,395.64840		1.39565	1,295.44310	1.29544		1,395.648	15.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	46.34840		0.04635	52.84310	0.05284		46.348	15.83	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	1,089.59270		1.08959	999.75140	0.99975		1,089.593	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	90.29270		0.09029	107.15140	0.10715		90.293	15.50	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	1,033.09590		1.03310	945.35070	0.94535		1,033.096	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	103.79590		0.10380	122.75070	0.12275		103.796	15.52	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	985.80560		0.98581	899.96250	0.89996		985.806	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	116.50560		0.11651	137.36250	0.13736		116.506	15.54	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	978.02940		0.97803	892.51260	0.89251		978.029	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	118.72940		0.11873	139.91260	0.13991		118.729	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	970.28190		0.97028	885.09380	0.88509		970.282	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	120.98190		0.12098	142.49380	0.14249		120.982	15.55	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	857.88940		0.85789	777.93020	0.77793		857.889	15.60	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	158.58940		0.15859	185.33020	0.18533		158.589	15.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	787.10000		0.78710	713.51710	0.71352		787.100	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	187.80000		0.18780	220.91710	0.22092		187.800	15.63	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	722.29620		0.72230	655.80190	0.65580		722.296	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	222.99620		0.22300	263.20190	0.26320		222.996	15.77	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	609.66600		0.60967	552.55900	0.55256		609.666	16.25	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	310.36600		0.31037	359.95900	0.35996		310.366	16.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	469.67740		0.46968	426.85540	0.42686		469.677	16.98	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	470.37740		0.47038	534.25540	0.53426		470.377	16.98	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	431.28780		0.43129	392.35180	0.39235		431.288	17.26	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	531.98780		0.53199	599.75180	0.59975		531.988	17.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	334.62010		0.33462	305.90640	0.30591		334.620	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	735.32010		0.73532	813.30640	0.81331		735.320	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	307.83380		0.30783	282.16530	0.28217		307.834	18.40	0.00	0	36,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	808.53380		0.80853	889.56530	0.88957		808.534	18.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	295.34250		0.29534	271.16120	0.27116		295.343	18.54	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	846.04250		0.84604	928.56120	0.92856		846.043	18.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	261.50710		0.26151	241.09960	0.24110		261.507	18.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	962.20710		0.96221	1,048.49960	1.04850		962.207	18.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	253.30470		0.25330	233.77590	0.23378		253.305	19.10	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	994.00470		0.99400	1,081.17590	1.08118		994.005	19.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	206.88680		0.20689	192.33810	0.19234		206.887	19.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,207.58680		1.20759	1,299.73810	1.29974		1,207.587	19.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	154.01810		0.15402	144.76860	0.14477		154.018	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,554.71810		1.55472	1,652.16860	1.65217		1,554.718	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	117.24680		0.11725	111.59060	0.11159		117.247	22.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	1,917.94680		1.91795	2,018.99060	2.01899		1,917.947	22.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	94.19480		0.09419	90.67930	0.09068		94.195	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,244.89480		2.24489	2,348.07930	2.34808		2,244.895	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	83.08590		0.08309	83.86280	0.08386		83.086	24.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,583.78590		2.58379	2,691.26280	2.69126		2,583.786	24.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.50980		11.50980	11.40270	11.40270			16.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,733.49450	2.73349	2,626.81750	2.62682	2,733.495	18.76	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.69450	0.00369	4.11750	0.00412	3.694	18.76	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,426.32850	1.42633	1,325.67050	1.32567	1,426.329	15.82	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	46.52850	0.04653	52.97050	0.05297	46.529	15.82	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	264.23880	0.26424	243.90380	0.24390	264.239	19.05	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	994.43880	0.99444	1,081.20380	1.08120	994.439	19.05	0.00	0	0.00	
\$ / R	On 27/06/2014	Any day expiry			11.52880	11.52880	11.42080	11.42080		16.92	0.00	0	0.00	
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,230.64850	3.23065	3,122.93050	3.12293	3,230.648	19.96	0.00	0	0.00	
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.84850	0.00185	2.13050	0.00213	1.848	19.96	0.00	0	4,700.00	
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	882.19680	0.88220	801.95460	0.80195	882.197	15.56	0.00	0	4,700.00	
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	173.39680	0.17340	201.15460	0.20115	173.397	15.56	0.00	0	0.00	
\$ / R	On 28/07/2014	Any day expiry			11.59400	11.59400	11.48330	11.48330		16.99	0.00	0	0.00	
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,297.10110	3.29710	3,186.90570	3.18691	3,297.101	19.52	0.00	0	0.00	
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	3.10110	0.00310	3.60570	0.00361	3.101	19.52	0.00	0	4,700.00	
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	964.49110	0.96449	881.59900	0.88160	964.491	15.44	0.00	0	4,700.00	
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	190.49110	0.19049	218.29900	0.21830	190.491	15.44	0.00	0	0.00	
\$ / R	On 29/07/2014	Any day expiry			11.59610	11.59610	11.48530	11.48530		16.99	0.00	0	0.00	
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	786.44760	0.78645	720.76430	0.72076	786.448	15.77	0.00	0	0.00	
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	290.34760	0.29035	335.46430	0.33546	290.348	15.77	0.00	0	201.00	
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	389.53750	0.38954	360.97830	0.36098	389.538	18.29	0.00	0	201.00	
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	883.43750	0.88344	965.67830	0.96568	883.438	18.29	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry			11.65200	11.65200	11.53910	11.53910		17.05	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,722.89960	1.72290	1,616.67990	1.61668	1,722.900	16.08	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	60.89960	0.06090	67.57990	0.06758	60.900	16.08	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,713.78420	1.71378	1,607.65620	1.60766	1,713.784	16.06	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	61.78420	0.06178	68.55620	0.06856	61.784	16.06	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,704.68000	1.70468	1,598.64640	1.59865	1,704.680	16.04	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	62.68000	0.06268	69.54640	0.06955	62.680	16.04	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,419.95590	1.41996	1,317.55110	1.31755	1,419.956	15.53	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	97.95590	0.09796	108.45110	0.10845	97.956	15.53	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	450.84140	0.45084	418.47240	0.41847	450.841	18.10	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	868.84140	0.86884	949.37240	0.94937	868.841	18.10	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future			11.70970	11.70970	11.59480	11.59480		17.04	1,873,552.00	160	11,360.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,812.02330	3.81202	3,697.48060	3.69748	3,812.023	19.38	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.32330	0.00232	2.68060	0.00268	2.323	19.38	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,316.43830	3.31644	3,201.94930	3.20195	3,316.438	18.94	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.73830	0.00674	7.14930	0.00715	6.738	18.94	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,921.72160	2.92172	2,807.76870	2.80777	2,921.722	18.05	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.02160	0.01202	12.96870	0.01297	12.022	18.05	0.00	0	920.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,843.15680	2.84316	2,729.36120	2.72936	2,843.157	17.87	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.45680	0.01346	14.56120	0.01456	13.457	17.87	0.00	0	26,804.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,823.53950	2.82354	2,709.78670	2.70979	2,823.540	17.83	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.83950	0.01384	14.98670	0.01499	13.840	17.83	0.00	0	15,296.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,725.60890	2.72561	2,612.09160	2.61209	2,725.609	17.61	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.90890	0.01591	17.29160	0.01729	15.909	17.61	0.00	0	35,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,433.66560	2.43367	2,321.11660	2.32112	2,433.666	16.94	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	23.96560	0.02397	26.31660	0.02632	23.966	16.94	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	2,147.48610	2.14749	2,036.99350	2.03699	2,147.486	16.48	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	37.78610	0.03779	42.19350	0.04219	37.786	16.48	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,979.09640	1.97910	1,870.05370	1.87005	1,979.096	16.23	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	49.39640	0.04940	55.25370	0.05525	49.396	16.23	0.00	0	920.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,868.45070	1.86845	1,760.57240	1.76057	1,868.451	16.06	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	58.75070	0.05875	65.77240	0.06577	58.751	16.06	0.00	0	6.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,777.37340	1.77737	1,670.60150	1.67060	1,777.373	15.92	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	67.67340	0.06767	75.80150	0.07580	67.673	15.92	0.00	0	40,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,607.54550	1.60755	1,503.25220	1.50325	1,607.545	15.66	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	87.84550	0.08785	98.45220	0.09845	87.845	15.66	0.00	0	2,870.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,589.93830	1.58994	1,485.93570	1.48594	1,589.938	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	90.23830	0.09024	101.13570	0.10114	90.238	15.63	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,572.38600	1.57239	1,468.68220	1.46868	1,572.386	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	92.68600	0.09269	103.88220	0.10388	92.686	15.60	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,520.07030	1.52007	1,417.29450	1.41729	1,520.070	15.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	100.37030	0.10037	112.49450	0.11249	100.370	15.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,511.40050	1.51140	1,408.78680	1.40879	1,511.400	15.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	101.70050	0.10170	113.98680	0.11399	101.700	15.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,502.74740	1.50275	1,400.29560	1.40030	1,502.747	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	103.04740	0.10305	115.49560	0.11550	103.047	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,442.59600	1.44260	1,341.32430	1.34132	1,442.596	15.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	112.89600	0.11290	126.52430	0.12652	112.896	15.39	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,341.30930	1.34131	1,244.99210	1.24499	1,341.309	15.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	131.60930	0.13161	150.19210	0.15019	131.609	15.23	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	1,012.18250	1.01218	932.68750	0.93269	1,012.183	15.47	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	252.48250	0.25248	287.88750	0.28789	252.483	15.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	710.41910	0.71042	657.71460	0.65771	710.419	16.58	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	510.71910	0.51072	572.91460	0.57291	510.719	16.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	526.93970	0.52694	489.68830	0.48969	526.940	17.76	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	817.23970	0.81724	894.88830	0.89489	817.240	17.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	496.48040	0.49648	461.91230	0.46191	496.480	18.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	886.78040	0.88678	967.11230	0.96711	886.780	18.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	429.17590	0.42918	400.75880	0.40076	429.176	18.61	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,069.47590	1.06948	1,155.95880	1.15596	1,069.476	18.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	419.53950	0.41954	391.97290	0.39197	419.539	18.71	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,099.83950	1.09984	1,187.17290	1.18717	1,099.839	18.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	407.86910	0.40787	381.33740	0.38134	407.869	18.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,138.16910	1.13817	1,226.53740	1.22654	1,138.169	18.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	373.19890	0.37320	349.75150	0.34975	373.199	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,263.49890	1.26350	1,354.95150	1.35495	1,263.499	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	278.76920	0.27877	263.10200	0.26310	278.769	20.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,719.06920	1.71907	1,818.30200	1.81830	1,719.069	20.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	223.55100	0.22355	212.56000	0.21256	223.551	21.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,113.85100	2.11385	2,217.76000	2.21776	2,113.851	21.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	186.70740	0.18671	183.58830	0.18359	186.707	22.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,477.00740	2.47701	2,588.78830	2.58879	2,477.007	22.51	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.82990	11.82990	11.71080	11.71080		17.08	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,767.14100	1.76714	1,661.40740	1.66141	1,767.141	15.55	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	97.24100	0.09724	110.60740	0.11061	97.241	15.55	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	674.70110	0.67470	629.20530	0.62921	674.701	17.33	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	754.80110	0.75480	828.40530	0.82841	754.801	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.92720	11.92720	11.80530	11.80530		17.16	0.00	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,933.17450	3.93317	3,812.46400	3.81246	3,933.175	18.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	5.97450	0.00597	7.16400	0.00716	5.975	18.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,491.11100	3.49111	3,370.62450	3.37062	3,491.111	18.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	13.91100	0.01391	15.32450	0.01532	13.911	18.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,441.97350	3.44197	3,321.57850	3.32158	3,441.973	18.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	14.77350	0.01477	16.27850	0.01628	14.773	18.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,392.88470	3.39288	3,272.58600	3.27259	3,392.885	18.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	15.68470	0.01568	17.28600	0.01729	15.685	18.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,953.68920	2.95369	2,834.55130	2.83455	2,953.689	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	26.48920	0.02649	29.25130	0.02925	26.489	17.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,473.36720	2.47337	2,357.18430	2.35718	2,473.367	16.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	46.16720	0.04617	51.88430	0.05188	46.167	16.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	2,417.36200	2.41736	2,301.67550	2.30168	2,417.362	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	50.16200	0.05016	56.37550	0.05638	50.162	16.19	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,380.18270	2.38018	2,264.84450	2.26484	2,380.183	16.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	52.98270		0.05298		59.54450	0.05954	52.983	16.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	2,016.43100		2.01643	1,905.46900	1.90547	2,016.431	2,016.431	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	89.23100		0.08923	100.16900	0.10017	89.231	89.231	15.78	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,687.67570		1.68768	1,582.57620	1.58258	1,687.676	1,687.676	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	140.47570		0.14048	157.27620	0.15728	140.476	140.476	15.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,588.03600		1.58804	1,485.17190	1.48517	1,588.036	1,588.036	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	160.83600		0.16084	179.87190	0.17987	160.836	160.836	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,427.10020		1.42710	1,334.91070	1.33491	1,427.100	1,427.100	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	199.90020		0.19990	229.61070	0.22961	199.900	199.900	15.13	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	1,246.68050		1.24668	1,162.37100	1.16237	1,246.681	1,246.681	15.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	279.48050		0.27948	317.07100	0.31707	279.480	279.480	15.40	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	1,220.44500		1.22044	1,137.38060	1.13738	1,220.445	1,220.445	15.44	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	293.24500		0.29325	332.08060	0.33208	293.245	293.245	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	1,095.40110		1.09540	1,018.64790	1.01865	1,095.401	1,095.401	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	368.20110		0.36820	413.34790	0.41335	368.201	368.201	15.65	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	937.69930		0.93770	876.17310	0.87617	937.699	937.699	16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	510.49930		0.51050	570.87310	0.57087	510.499	510.499	16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	733.37010		0.73337	685.64990	0.68565	733.370	733.370	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	806.17010		0.80617	880.34990	0.88035	806.170	806.170	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	729.77470		0.72977	682.31820	0.68232	729.775	729.775	17.39	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	812.57470		0.81257	887.01820	0.88702	812.575	812.575	17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	577.09280		0.57709	541.29360	0.54129	577.093	577.093	18.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,149.89280		1.14989	1,235.99360	1.23599	1,149.893	1,149.893	18.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	461.82310		0.46182	434.78700	0.43479	461.823	461.823	19.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,534.62310		1.53462	1,629.48700	1.62949	1,534.623	1,534.623	19.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	359.89680		0.35990	340.29380	0.34029	359.897	359.897	20.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,032.69680		2.03270	2,134.99380	2.13499	2,032.697	2,032.697	20.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	287.44550		0.28745	276.28490	0.27628	287.445	287.445	21.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,560.24550		2.56025	2,670.98490	2.67098	2,560.245	2,560.245	21.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	284.42540		0.28443	275.21380	0.27521	284.425	284.425	21.99	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,587.22540		2.58723	2,699.91380	2.69991	2,587.225	2,587.225	21.99	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			12.14880		12.14880	12.02170	12.02170			17.58	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,473.61500		1.47362	1,385.41730	1.38542	1,473.615	1,473.615	15.53	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	314.81500		0.31482	353.71730	0.35372	314.815	314.815	15.53	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,467.15300		1.46715	1,379.20220	1.37920	1,467.153	1,467.153	15.54	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	318.35300		0.31835	357.50220	0.35750	318.353	318.353	15.54	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,460.71450		1.46071	1,373.01050	1.37301	1,460.715	1,460.715	15.56	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	321.91450		0.32191	361.31050	0.36131	321.915	321.915	15.56	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry			11.25520		11.25520	11.15820	11.15820			18.67	225,104,000.00	200	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	10.99	Call	26,520.00000		0.26520	17,549.56220	0.17550	26,520.000	26,520.000	18.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	10.99	Put	0.00000		0.00000	729.56220	0.00730	0.00000	0.00000	18.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.00	Call	25,520.00000		0.25520	16,649.28650	0.16649	25,520.000	25,520.000	18.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.00	Put	0.00000		0.00000	829.28650	0.00829	0.00000	0.00000	18.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.01	Call	24,520.00000		0.24520	15,761.11430	0.15761	24,520.000	24,520.000	18.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.01	Put	0.00000		0.00000	941.11430	0.00941	0.00000	0.00000	18.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.32590		11.32590	11.22550	11.22550			17.10	113,259.00	10	641.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	100,875.45910		1.00875	91,370.60350	0.91371	100,875.459	100,875.459	15.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,285.45910		0.01285	1,820.60350	0.01821	1,285.459	1,285.459	15.99	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	85,980.28080		0.85980	76,868.94410	0.76869	85,980.281	85,980.281	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,390.28080		0.02390	3,318.94410	0.03319	2,390.281	2,390.281	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	85,069.68400		0.85070	75,988.43770	0.75988	85,069.684	85,069.684	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,479.68400		0.02480	3,438.43770	0.03438	2,479.684	2,479.684	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	84,161.82390		0.84162	75,111.35490	0.75111	84,161.824	84,161.824	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,571.82390		0.02572	3,561.35490	0.03561	2,571.824	2,571.824	15.94	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	53,464.26850		0.53464	46,460.05300	0.46460	53,464.268	53,464.268	16.16	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	8,874.26850		0.08874	11,910.05300	0.11910	8,874.268	8,874.268	16.16	0.00	0	160.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.49930		11.49930		11.39260	11.39260		16.98	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	93,960.92430		0.93961	85,576.21330	0.85576	93,960.924		15.56	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	13,030.92430		0.13031	15,316.21330	0.15316	13,030.924		15.56	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	93,201.74900		0.93202	84,851.38490	0.84851	93,201.749		15.57	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	13,271.74900		0.13272	15,591.38490	0.15591	13,271.749		15.57	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	92,445.94390		0.92446	84,129.97380	0.84130	92,445.944		15.57	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	13,515.94390		0.13516	15,869.97380	0.15870	13,515.944		15.57	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.70970		11.70970		11.59480	11.59480		17.04	269,323.10	23	24.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	16,162.33450		0.16162	18,685.07590	0.18685	16,162.334		15.23	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	123,132.33450		1.23132	114,165.07590	1.14165	123,132.334		15.23	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	122,384.43670		1.22384	113,447.81650	1.13448	122,384.437		15.24	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	16,414.43670		0.16414	18,967.81650	0.18968	16,414.437		15.24	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	121,638.94930		1.21639	112,733.38060	1.12733	121,638.949		15.24	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	16,668.94930		0.16669	19,253.38060	0.19253	16,668.949		15.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.64690		18.64690		18.51830	18.51830		16.64	50,010,985.80	2,682	40,024.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	8,246.90000		8.24690	8,118.30000	8.11830	8,246.900		27.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		27.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,796.92650		5.79693	5,668.35170	5.66835	5,796.927		27.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.02650		0.00003	0.05170	0.00005	0.026		27.95	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,646.94380		5.64694	5,518.37730	5.51838	5,646.944		27.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.04380		0.00004	0.07730	0.00008	0.044		27.95	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	4,397.26070		4.39726	4,268.89460	4.26889	4,397.261		24.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.36070		0.00036	0.59460	0.00059	0.361		24.62	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.38440		0.00038	0.63370	0.00063	0.384		24.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	4,357.28440		4.35728	4,228.93370	4.22893	4,357.284		24.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	4,347.29060		4.34729	4,218.94390	4.21894	4,347.291		24.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.39060		0.00039	0.64390	0.00064	0.391		24.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	4,337.29680		4.33730	4,208.95420	4.20895	4,337.297		24.45	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.39680		0.00040	0.65420	0.00065	0.397		24.45	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.53680		0.00054	0.88450	0.00088	0.537		23.92	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	4,147.43680		4.14744	4,019.18450	4.01918	4,147.437		23.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	3,249.04900		3.24905	3,121.63820	3.12164	3,249.049		21.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	2.14900		0.00215	3.33820	0.00334	2.149		21.33	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,673.42630		1.67343	1,557.25600	1.55726	1,673.426		16.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	26.52630		0.02653	38.95600	0.03896	26.526		16.83	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	162.37090		0.16237	221.39270	0.22139	162.371		15.84	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	809.27090		0.80927	739.69270	0.73969	809.271		15.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	558.57640		0.55858	512.77300	0.51277	558.576		16.33	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	311.67640		0.31168	394.47300	0.39447	311.676		16.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	403.27000		0.40327	376.15160	0.37615	403.270		16.77	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	476.37000		0.47637	577.85160	0.57785	476.370		16.77	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.91960		18.91960		18.78140	18.78140		16.12	6,621,860.00	350	4,650.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,938.54520		3.93855	3,804.27560	3.80428	3,938.545		19.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	18.94520		0.01895	22.87560	0.02288	18.945		19.64	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,918.60780		2.91861	2,791.15720	2.79116	2,918.608		16.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	39.00780		0.03901	49.75720	0.04976	39.008		16.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,908.88790		2.90889	2,781.53920	2.78154	2,908.888		16.83	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	39.28790		0.03929	50.13920	0.05014	39.288		16.83	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,899.17020		2.89917	2,771.92300	2.77192	2,899.170		16.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	39.57020		0.03957	50.52300	0.05052	39.570		16.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	2,474.10250		2.47410	2,352.33780	2.35234	2,474.103		15.62	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	54.50250		0.05450	70.93780	0.07094	54.503		15.62	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	2,330.55530		2.33056	2,211.17150	2.21117	2,330.555		15.22	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	60.95530		0.06096	79.77150	0.07977	60.955		15.22	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	2,112.18600		2.11219	1,997.07270	1.99707	2,112.186		14.60	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	72.58600		0.07259	95.67270	0.09567	72.586		14.60	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,828.50840		1.82851	1,730.50320	1.73050		1,828.508	14.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	108.90840		0.10891	149.10320	0.14910		108.908	14.42	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	1,292.59980		1.29260	1,222.78050	1.22278		1,292.600	14.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	272.99980		0.27300	341.38050	0.34138		273.000	14.93	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	960.23500		0.96023	914.95950	0.91496		960.235	15.58	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	490.63500		0.49063	583.55950	0.58356		490.635	15.58	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	517.66720		0.51767	505.45230	0.50545		517.667	17.14	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,148.06720		1.14807	1,274.05230	1.27405		1,148.067	17.14	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	450.76810		0.45077	442.68700	0.44269		450.768	17.53	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,331.16810		1.33117	1,461.28700	1.46129		1,331.168	17.53	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			19.25060		19.25060	19.10000	19.10000			16.20	21,753,178.00	1,130	2,280.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,552.02400		2.55202	2,433.00240	2.43300		2,552.024	15.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	141.42400		0.14142	173.00240	0.17300		141.424	15.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,543.11830		2.54312	2,424.36120	2.42436		2,543.118	15.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	142.51830		0.14252	174.36120	0.17436		142.518	15.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	143.61710		0.14362	175.73240	0.17573		143.617	15.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,534.21710		2.53422	2,415.73240	2.41573		2,534.217	15.12	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.59210		19.59210	19.43110	19.43110			16.32	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	2,345.65270		2.34565	2,244.83110	2.24483		2,345.653	14.60	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	293.55270		0.29355	353.73110	0.35373		293.553	14.60	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	2,337.79840		2.33780	2,237.67210	2.23767		2,337.798	14.60	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	295.69840		0.29570	356.57210	0.35657		295.698	14.60	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	2,329.95100		2.32995	2,230.52260	2.23052		2,329.951	14.59	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	297.85100		0.29785	359.42260	0.35942		297.851	14.59	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,693.51640		1.69352	1,629.14190	1.62914		1,693.516	15.02	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	601.41640		0.60142	698.04190	0.69804		601.416	15.02	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.75980		19.75980	19.59400	19.59400			16.34	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	2,042.43380		2.04243	1,961.95160	1.96195		2,042.434	14.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	502.63380		0.50263	587.95160	0.58795		502.634	14.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,867.13490		1.86713	1,795.35640	1.79536		1,867.135	14.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	607.33490		0.60733	701.35640	0.70136		607.335	14.95	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,789.78710		1.78979	1,723.26680	1.72327		1,789.787	15.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	659.98710		0.65999	759.26680	0.75927		659.987	15.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,552.98320		1.55298	1,504.72630	1.50473		1,552.983	15.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	883.18320		0.88318	1,000.72630	1.00073		883.183	15.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,548.32660		1.54833	1,500.33040	1.50033		1,548.327	15.53	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	888.52660		0.88853	1,006.33040	1.00633		888.527	15.53	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	893.88540		0.89389	1,011.94140	1.01194		893.885	15.54	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,543.68540		1.54369	1,495.94140	1.49594		1,543.685	15.54	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	880.49870		0.88050	863.91570	0.86392		880.499	17.80	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,160.69870		2.16070	2,309.91570	2.30992		2,160.699	17.80	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	738.24360		0.73824	725.40610	0.72541		738.244	18.56	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,678.44360		2.67844	2,831.40610	2.83141		2,678.444	18.56	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,694.62840		2.69463	2,847.48810	2.84749		2,694.628	18.58	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	734.42840		0.73443	721.48810	0.72149		734.428	18.58	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.11076		0.11076	0.10938	0.10938			16.73	0.00	0	110.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	2,077.49200		0.02077	1,941.04400	0.01941		2,077.492	23.85	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.79200		0.00002	2.64400	0.00003		1.792	23.85	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	1,085.97170		0.01086	950.62270	0.00951		1,085.972	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	10.27170		0.00010	12.22270	0.00012		10.272	16.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	313.83850		0.00314	253.34510	0.00253		313.838	17.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	238.13850		0.00238	314.94510	0.00315		238.138	17.75	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11251		0.11251	0.11107	0.11107			16.33	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,265.62720		0.02266	2,122.76080	0.02123		2,265.627	19.78	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	14.32720		0.00014	15.86080	0.00016		14.327	19.78	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,310.33520		0.01310	1,183.59140	0.01184		1,310.335	16.33	0.00	0	0.00

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	0.10	Put	59.03520		0.00059		76.69140	0.00077	59.035	16.33	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	615.20690		0.00615		541.05580	0.00541	615.207	17.89	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	363.90690		0.00364		434.15580	0.00434	363.907	17.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.27760		15.27760		15.23460	15.23460		16.03	24,917,765.60	1,631	89,915.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,789.23370		2.78923		2,746.60830	2.74661	2,789.234	22.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	1.63370		0.00163		2.00830	0.00201	1.634	22.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,779.25400		2.77925		2,736.63250	2.73663	2,779.254	22.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1.65400		0.00165		2.03250	0.00203	1.654	22.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,769.27470		2.76927		2,726.65710	2.72666	2,769.275	22.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	1.67470		0.00167		2.05710	0.00206	1.675	22.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,629.59560		2.62960		2,587.03810	2.58704	2,629.596	21.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1.99560		0.00200		2.43810	0.00244	1.996	21.37	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2.57920		0.00258		3.12680	0.00313	2.579	20.38	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,430.17920		2.43018		2,387.72680	2.38773	2,430.179	20.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	314.07800		0.31408		311.33920	0.31134	314.078	16.28	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	386.47800		0.38648		426.73920	0.42674	386.478	16.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	198.32360		0.19832		202.01560	0.20202	198.324	17.15	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	620.72360		0.62072		667.41560	0.66742	620.724	17.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.51260		15.51260		15.46190	15.46190		15.90	3,893,662.60	251	22,593.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,787.93240		1.78793		1,742.56300	1.74256	1,787.932	15.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	65.33240		0.06533		70.66300	0.07066	65.332	15.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,778.67290		1.77867		1,733.35610	1.73336	1,778.673	15.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	66.07290		0.06607		71.45610	0.07146	66.073	15.31	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,769.42160		1.76942		1,724.15780	1.72416	1,769.422	15.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	66.82160		0.06682		72.25780	0.07226	66.822	15.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,732.50160		1.73250		1,687.45330	1.68745	1,732.502	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	69.90160		0.06990		75.55330	0.07555	69.902	15.19	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,469.67640		1.46968		1,430.70470	1.43070	1,469.676	14.93	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	107.07640		0.10708		118.80470	0.11880	107.076	14.93	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,266.58120		1.26658		1,232.46980	1.23247	1,266.581	14.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	153.98120		0.15398		170.56980	0.17057	153.981	14.91	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	942.09040		0.94209		921.13770	0.92114	942.090	15.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	279.49040		0.27949		309.23770	0.30924	279.490	15.00	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	335.50300		0.33550		343.22800	0.34323	335.503	17.55	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,172.90300		1.17290		1,231.32800	1.23133	1,172.903	17.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	324.67550		0.32468		332.70630	0.33271	324.675	17.66	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,212.07550		1.21208		1,270.80630	1.27081	1,212.076	17.66	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.79990		15.79990		15.73890	15.73890		16.10	22,909,855.00	1,450	1,520.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,657.95040		1.65795		1,610.93060	1.61093	1,657.950	14.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	198.05040		0.19805		212.03060	0.21203	198.050	14.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,650.24020		1.65024		1,603.36260	1.60336	1,650.240	14.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	200.34020		0.20034		214.46260	0.21446	200.340	14.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	202.64890		0.20265		216.91760	0.21692	202.649	14.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,642.54890		1.64255		1,595.81760	1.59582	1,642.549	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			16.09860		16.09860		16.02850	16.02850		16.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,526.71970		2.52672		2,463.62950	2.46363	2,526.720	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	118.11970		0.11812		125.12950	0.12513	118.120	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,517.97770		2.51798		2,454.97360	2.45497	2,517.978	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	119.37770		0.11938		126.47360	0.12647	119.378	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,509.24350		2.50924		2,446.33170	2.44633	2,509.244	14.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	120.64350		0.12064		127.83170	0.12783	120.644	14.75	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.40360		16.40360		16.32720	16.32720		16.41	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,877.39390		1.87739		1,836.03280	1.83603	1,877.394	14.77	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	413.79390		0.41379		448.83280	0.44883	413.794	14.77	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	417.24430		0.41724		452.46810	0.45247	417.244	14.78	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,870.84430		1.87084		1,829.66810	1.82967	1,870.844	14.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,864.31770		1.86432	1,823.32100	1.82332		1,864.318	14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	420.71770		0.42072	456.12100	0.45612		420.718	14.79	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			398.01500		398.01500	399.63000	399.63000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			403.71200		403.71200	405.35100	405.35100				0.00	0	0.00
AL37	On 07/08/2014	Index Future			409.86100		409.86100	411.52700	411.52700				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			464.72800		464.72800	467.25100	467.25100				4,647,280.00	1	0.00
AL7T	On 08/05/2014	Index Future			471.37900		471.37900	473.94000	473.94000				4,713,790.00	1	1.00
AL7T	On 07/08/2014	Index Future			478.55900		478.55900	481.16100	481.16100				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			422.88400		422.88400	424.48400	424.48400				756,962,360.00	179	553.00
ALBI	On 08/05/2014	Index Future			428.93600		428.93600	430.56100	430.56100				767,795,440.00	179	277.00
ALBI	On 07/08/2014	Index Future			435.47000		435.47000	437.12100	437.12100				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			442.36200		442.36200	444.04000	444.04000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.84000		9.84000	9.83140	9.83140			11.83	0.00	0	9,003.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	384.45170		0.38445	383.31440	0.38331		384.452	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	34.45170		0.03445	41.91440	0.04191		34.452	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	376.48570		0.37649	375.42140	0.37542		376.486	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	36.48570		0.03649	44.02140	0.04402		36.486	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	368.60450		0.36860	367.60600	0.36761		368.604	10.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	38.60450		0.03860	46.20600	0.04621		38.604	10.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93240		9.93240	9.91990	9.91990				10,875,978.00	1,095	2,666.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	783.35530		0.78336	772.99240	0.77299		783.355	11.95	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	50.95530		0.05096	53.09240	0.05309		50.955	11.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	411.98800		0.41199	405.01510	0.40502		411.988	11.87	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	179.58800		0.17959	185.11510	0.18512		179.588	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	305.95700		0.30596	300.37370	0.30037		305.957	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	263.55700		0.26356	270.47370	0.27047		263.557	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	300.93910		0.30094	295.42930	0.29543		300.939	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	268.53910		0.26854	275.52930	0.27553		268.539	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	296.29010		0.29629	290.85210	0.29085		296.290	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	273.89010		0.27389	280.95210	0.28095		273.890	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	75.43570		0.07544	73.91420	0.07391		75.436	13.08	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	843.03570		0.84304	854.01420	0.85401		843.036	13.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05180		10.05180	10.03390	10.03390				0.00	0	2,350.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	679.90010		0.67990	668.31240	0.66831		679.900	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	168.10010		0.16810	174.41240	0.17441		168.100	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	171.08800		0.17109	177.61440	0.17761		171.088	11.97	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	672.88800		0.67289	661.51440	0.66151		672.888	11.97	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	666.08240		0.66608	654.75360	0.65475		666.082	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	174.28240		0.17428	180.85360	0.18085		174.282	11.98	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17940		10.17940	10.15670	10.15670				0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	800.92300		0.80092	784.68710	0.78469		800.923	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	211.52300		0.21152	217.98710	0.21799		211.523	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	793.93300		0.79393	777.75650	0.77776		793.933	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	214.53300		0.21453	221.05650	0.22106		214.533	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	786.97410		0.78697	770.85720	0.77086		786.974	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	217.57410		0.21757	224.15720	0.22416		217.574	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.11000		10.11000	10.03650	10.03650			18.05	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	344.77050		0.34477	304.79720	0.30480		344.771	17.85	0.00	0	0.00

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 17/03/2014	Foreign Exchange Future	9.94	Put	174.77050		0.17477		208.29720	0.20830	174.770	17.85	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	339.02080		0.33902		299.57830	0.29958	339.021	17.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	179.02080		0.17902		213.07830	0.21308	179.021	17.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	333.33510		0.33334		294.42460	0.29442	333.335	17.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	183.33510		0.18334		217.92460	0.21792	183.335	17.88	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.24400		10.24400		10.16520	10.16520		15.74	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	605.76360		0.60576		558.86700	0.55887	605.764	15.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	201.76360		0.20176		233.66700	0.23367	201.764	15.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	599.55000		0.59955		553.08350	0.55308	599.550	15.28	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	205.55000		0.20555		237.88350	0.23788	205.550	15.28	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	593.38240		0.59338		547.34670	0.54735	593.382	15.30	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	209.38240		0.20938		242.14670	0.24215	209.382	15.30	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			516.18360		516.18360		-466.49400	-466.49400			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,095.99890		1,095.99890		1,042.35540	1,042.35540			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,181.53630		1,181.53630		1,126.42190	1,126.42190			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			140.04640		140.04640		139.67190	139.67190			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			779.33260		779.33260		748.01920	748.01920			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,073.86250		1,073.86250		1,018.06100	1,018.06100			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			128.02900		128.02900		120.79080	120.79080			0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			78.56960		78.56960		84.37210	84.37210			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.50120		12.50120		12.45420	12.45420		16.60	250,024.00	20	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,226.91170		1.22691		1,182.57110	1.18257	1,226.912	17.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	15.71170		0.01571		18.37110	0.01837	15.712	17.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,217.29110		1.21729		1,173.00360	1.17300	1,217.291	17.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	16.09110		0.01609		18.80360	0.01880	16.091	17.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,207.67950		1.20768		1,163.44550	1.16345	1,207.679	17.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	16.47950		0.01648		19.24550	0.01925	16.480	17.65	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.70390		12.70390		12.65030	12.65030		15.73	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,184.26840		1.18427		1,150.66420	1.15066	1,184.268	13.88	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	70.36840		0.07037		90.36420	0.09036	70.368	13.88	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,175.97140		1.17597		1,142.60970	1.14261	1,175.971	13.89	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	72.07140		0.07207		92.30970	0.09231	72.071	13.89	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,167.70210		1.16770		1,134.58310	1.13458	1,167.702	13.91	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	73.80210		0.07380		94.28310	0.09428	73.802	13.91	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.87330		1.87330		1.85710	1.85710		16.65	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,847.88600		0.18479		1,690.29510	0.16903	1,847.886	16.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	14.88600		0.00149		19.29510	0.00193	14.886	16.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,751.96430		0.17520		1,596.00540	0.15960	1,751.964	16.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	18.96430		0.00190		25.00540	0.00250	18.964	16.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,656.97280		0.16570		1,503.04590	0.15030	1,656.973	16.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	23.97280		0.00240		32.04590	0.00320	23.973	16.27	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.89670		1.89670		1.87940	1.87940		16.78	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	2,160.43850		0.21604		2,004.19380	0.20042	2,160.439	15.78	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	93.43850		0.00934		110.19380	0.01102	93.439	15.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	2,071.88300		0.20719	1,917.79120	0.19178		2,071.883	15.72	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	104.88300		0.01049	123.79120	0.01238		104.883	15.72	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,986.29530		0.19863	1,834.76770	0.18348		1,986.295	15.73	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	119.29530		0.01193	140.76770	0.01408		119.295	15.73	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			111.27420		111.27420	111.27971	111.27971				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	284.20000		0.28420	289.71000	0.28971		284.200		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	274.20000		0.27420	279.71000	0.27971		274.200		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	264.20000		0.26420	269.71000	0.26971		264.200		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future			111.46004		111.46004	111.46590	111.46590				0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	2,529.96000		2.52996	2,524.10000	2.52410		2,529.960		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	2,539.96000		2.53996	2,534.10000	2.53410		2,539.960		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	2,549.96000		2.54996	2,544.10000	2.54410		2,549.960		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.00318		81.74779	9.98951	81.84465				514,357,094.68	6,292	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,388.38000		3.38838	3,291.52000	3.29152		3,388.380		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,312.85000		3.31285	3,215.99000	3.21599		3,312.850		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,237.43000		3.23743	3,140.57000	3.14057		3,237.430		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.11948		79.13314	10.10531	79.23167				497,905,716.88	6,292	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	4,193.07000		4.19307	4,094.54000	4.09454		4,193.070		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	4,117.78000		4.11778	4,019.25000	4.01925		4,117.780		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	4,042.59000		4.04259	3,944.06000	3.94406		4,042.590		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.22851		80.23018	10.21382	80.33055				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	607.80000		0.60780	507.43000	0.50743		607.800		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	538.76000		0.53876	438.39000	0.43839		538.760		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	469.81000		0.46981	369.44000	0.36944		469.810		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.33692		77.71646	10.32170	77.81865				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	315.71000		0.31571	213.52000	0.21352		315.710		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	248.25000		0.24825	146.06000	0.14606		248.250		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	180.89000		0.18089	78.70000	0.07870		180.890		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI		422.01200	422.01200		423.64800	423.64800			0.00	0	286.00
GOVI	On 06/02/2014	GOVI	439.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99 Put	179,780.00000	17.97800	163,420.00000	16.34200	179,780.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00 Put	179,880.00000	17.98800	163,520.00000	16.35200	179,880.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01 Put	179,980.00000	17.99800	163,620.00000	16.36200	179,980.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		428.05200	428.05200		429.71400	429.71400			0.00	0	27.00
GOVI	On 08/05/2014	GOVI	441.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99 Put	139,380.00000	13.93800	122,760.00000	12.27600	139,380.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00 Put	139,480.00000	13.94800	122,860.00000	12.28600	139,480.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01 Put	139,580.00000	13.95800	122,960.00000	12.29600	139,580.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		434.57200	434.57200		436.26100	436.26100			0.00	0	175.00
GOVI	On 07/08/2014	GOVI	459.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99 Put	254,180.00000	25.41800	237,290.00000	23.72900	254,180.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00 Put	254,280.00000	25.42800	237,390.00000	23.73900	254,280.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01 Put	254,380.00000	25.43800	237,490.00000	23.74900	254,380.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		441.45000	441.45000		443.16600	443.16600			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99 Put	75,400.00000	7.54000	58,240.00000	5.82400	75,400.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00 Put	75,500.00000	7.55000	58,340.00000	5.83400	75,500.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01 Put	75,600.00000	7.56000	58,440.00000	5.84400	75,600.000			0.00	0	0.00
I2025	On 06/02/2014	Bond Future		105.46611	105.46611		105.47198	105.47198			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99 Put	5,523.89000	5.52389	5,518.02000	5.51802	5,523.890			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00 Put	5,533.89000	5.53389	5,528.02000	5.52802	5,533.890			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01 Put	5,543.89000	5.54389	5,538.02000	5.53802	5,543.890			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		106.98879	106.98879		106.99510	106.99510			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99 Put	4,001.21000	4.00121	3,994.90000	3.99490	4,001.210			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00 Put	4,011.21000	4.01121	4,004.90000	4.00490	4,011.210			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01 Put	4,021.21000	4.02121	4,014.90000	4.01490	4,021.210			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/02/2014	Bond Future		103.74140	103.74140		103.74670	103.74670			0.00	0	24.00
I2038	On 06/02/2014	Bond Future	106.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	106.99 Put	3,248.60000	3.24860	3,243.30000	3.24330	3,248.600			0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00 Put	3,258.60000	3.25860	3,253.30000	3.25330	3,258.600			0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01 Put	3,268.60000	3.26860	3,263.30000	3.26330	3,268.600			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		105.23918	105.23918		105.24487	105.24487			0.00	0	33.00
I2038	On 08/05/2014	Bond Future	108.99 Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 08/05/2014	Bond Future	108.99	Put	3,750.82000		3.75082	3,745.13000	3,745.13000	3,745.13000	3,750.820		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	3,760.82000		3.76082	3,755.13000	3,755.13000	3,755.13000	3,760.820		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	3,770.82000		3.77082	3,765.13000	3,765.13000	3,765.13000	3,770.820		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 06/02/2014	Bond Future			107.71599		107.71599	107.72113	107.72113	107.72113			0.00	0	472.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	2,274.01000		2.27401	2,268.87000	2,268.87000	2,268.87000	2,274.010		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	2,284.01000		2.28401	2,278.87000	2,278.87000	2,278.87000	2,284.010		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	2,294.01000		2.29401	2,288.87000	2,288.87000	2,288.87000	2,294.010		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			109.27120		109.27120	109.27687	109.27687	109.27687			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	5,718.80000		5.71880	5,713.13000	5,713.13000	5,713.13000	5,718.800		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	5,728.80000		5.72880	5,723.13000	5,723.13000	5,723.13000	5,728.800		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	5,738.80000		5.73880	5,733.13000	5,733.13000	5,733.13000	5,738.800		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			193.02400		193.02400	192.64100	192.64100	192.64100			1,067,422,720.00	553	804.00
IGOV	On 08/05/2014	Index Future			195.81100		195.81100	195.42300	195.42300	195.42300			0.00	0	30.00
IGOV	On 07/08/2014	Index Future			198.81700		198.81700	198.42400	198.42400	198.42400			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			201.98600		201.98600	201.58800	201.58800	201.58800			1,116,982,580.00	553	553.00
ILBI	On 06/02/2014	Index Future			536.40800		536.40800	536.40800	536.40800	536.40800			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			543.63300		543.63300	543.63300	543.63300	543.63300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			551.40400		551.40400	551.40400	551.40400	551.40400			0.00	0	20.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.79000		94.21000	5.76000	94.24000	94.24000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.95000		94.05000	5.91000	94.09000	94.09000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.37000		93.63000	6.29000	93.71000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.53000		93.47000	6.44000	93.56000	93.56000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			7.03000		92.97000	6.93000	93.07000	93.07000			46,532,500.00	2,000	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			7.18000		92.82000	7.08000	92.92000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.55000		92.45000	7.51000	92.49000	92.49000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.97000		92.03000	7.80000	92.20000	92.20000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			8.15000		91.85000	7.90000	92.10000	92.10000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			8.28000		91.72000	7.97000	92.03000	92.03000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.38000		91.62000	8.07000	91.93000	91.93000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.41000		91.59000	8.18000	91.82000	91.82000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.13290		9.13290	9.14590	9.14590	9.14590		11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	994.39320		0.99439	1,007.46080	1.00746	1.00746	994.393		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	1.49320		0.00149	1.56080	0.00156	0.00156	1.493		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	984.47280		0.98447	997.54250	0.99754	0.99754	984.473		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.57280		0.00157	1.64250	0.00164	0.00164	1.573		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	974.55650		0.97456	987.62840	0.98763	0.98763	974.556		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.65650		0.00166	1.72840	0.00173	0.00173	1.657		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.21920		9.21920	9.22760	9.22760	9.22760			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	816.88370		0.81688		822.94050	0.82294	816.884	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	37.68370		0.03768		35.34050	0.03534	37.684	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	808.05940		0.80806		814.09290	0.81409	808.059	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	38.85940		0.03886		36.49290	0.03649	38.859	12.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	799.26520		0.79927		805.27570	0.80528	799.265	12.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	40.06520		0.04007		37.67570	0.03768	40.065	12.30	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.34890		1.34890		1.35710	1.35710			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.34900		1.34900		1.35720	1.35720			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.08550		9.08550	0.11004	9.20130	9.20130		17.25	0.00	0	2,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	123.00620		0.01230	0.11004	161.61040	0.01616	123.006	17.35	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	9,668.00620		0.96680	0.11004	8,548.61040	0.85486	9,668.006	17.35	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	119.19320		0.01192	0.11004	155.32480	0.01553	119.193	17.38	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	9,764.19320		0.97642	0.11004	8,642.32480	0.86423	9,764.193	17.38	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	115.49260		0.01155	0.11004	149.25180	0.01493	115.493	17.40	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	9,860.49260		0.98605	0.11004	8,736.25180	0.87363	9,860.493	17.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.41665		114.49841		7.30875	114.66737		2.42	0.00	0	24,438.00
R157	On 06/02/2014	Bond Future	5.64	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,828.34000		2.82834		2,659.38000	2.65938	2,828.340	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,812.14000		2.81214		2,643.18000	2.64318	2,812.140	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,795.95000		2.79595		2,626.99000	2.62699	2,795.950	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.74793		109.32468		7.61756	109.49647		2.31	0.00	0	4,125.00
R157	On 08/05/2014	Bond Future	5.19	Call	1.43000		0.00143		2.31000	0.00231	1.430	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,444.31000		3.44431		3,273.40000	3.27340	3,444.310	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	1.48000		0.00148		2.39000	0.00239	1.480	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,430.60000		3.43060		3,259.72000	3.25972	3,430.600	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	1.53000		0.00153		2.47000	0.00247	1.530	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,416.89000		3.41689		3,246.04000	3.24604	3,416.890	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future			8.12848		110.99088		7.96524	111.16573		2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	150.75000		0.15075		174.06000	0.17406	150.750	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,651.81000		1.65181		1,500.27000	1.50027	1,651.810	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,642.79000		1.64279		1,491.51000	1.49151	1,642.790	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	152.65000		0.15265		176.22000	0.17622	152.650	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	154.56000		0.15456		178.64000	0.17864	154.560	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,633.78000		1.63378		1,483.01000	1.48301	1,633.780	2.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.67763		105.93322		8.46201	106.11114		1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	85.73000		0.08573		94.05000	0.09405	85.730	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	2,168.50000		2.16850		1,998.90000	1.99890	2,168.500	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	86.63000		0.08663		95.06000	0.09506	86.630	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	2,160.89000		2.16089		1,991.40000	1.99140	2,160.890	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	87.53000		0.08753		96.07000	0.09607	87.530	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	2,153.29000		2.15329		1,983.91000	1.98391	2,153.290	1.79	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.92234		113.40279		8.83832	114.09392		14.36	1,384,648,065.90	12,210	27,092.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,303.98000		10.30398		9,612.86000	9.61286	10,303.980	13.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Call	0.00000	0.00000		0.01000	0.00001		0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,211.38000	10.21138		9,520.26000	9.52026		10,211.380	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	0.00000	0.00000		0.01000	0.00001		0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,118.87000	10.11887		9,427.75000	9.42775		10,118.870	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	311.60000	0.31160		574.44000	0.57444		311.600	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,735.74000	1.73574		1,307.45000	1.30745		1,735.740	14.36	0.00	0	250.00
R186	On 08/05/2014	Bond Future			9.03152	115.02599		8.94428	115.72737			14.84	1,378,011,360.20	11,980	25,738.00
R186	On 08/05/2014	Bond Future	7.09	Call	109.99000	0.10999		139.57000	0.13957		109.990	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,307.51000	17.30751		16,635.71000	16.63571		17,307.510	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	112.79000	0.11279		143.00000	0.14300		112.790	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	17,212.57000	17.21257		16,541.40000	16.54140		17,212.570	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	115.65000	0.11565		146.50000	0.14650		115.650	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	17,117.80000	17.11780		16,447.27000	16.44727		17,117.800	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	287.18000	0.28718		352.44000	0.35244		287.180	14.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	13,559.88000	13.55988		12,923.76000	12.92376		13,559.880	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,213.60000	1.21360		1,409.13000	1.40913		1,213.600	14.65	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	7,725.22000	7.72522		7,219.37000	7.21937		7,725.220	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,788.00000	1.78800		2,043.32000	2.04332		1,788.000	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	6,159.69000	6.15969		5,713.63000	5.71363		6,159.690	14.75	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,518.21000	2.51821		0.00000	0.00000		2,518.210	14.84	15,109,260.00	6,000	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	4,804.11000	4.80411		0.00000	0.00000		4,804.110	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,417.08000	3.41708		3,799.86000	3.79986		3,417.080	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,669.77000	3.66977		3,351.17000	3.35117		3,669.770	14.96	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	4,469.02000	4.46902		4,912.71000	4.91271		4,469.020	15.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,739.59000	2.73959		2,481.90000	2.48190		2,739.590	15.07	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	6,973.29000	6.97329		0.00000	0.00000		6,973.290	15.29	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	1,427.00000	1.42700		0.00000	0.00000		1,427.000	15.29	17,124,000.00	12,000	6,000.00
R186	On 07/08/2014	Bond Future			9.13148	111.48342		9.04090	112.19590			14.30	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	1,971.42000	1.97142		2,173.76000	2.17376		1,971.420	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,846.93000	8.84693		8,336.79000	8.33679		8,846.930	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	1,994.75000	1.99475		2,198.87000	2.19887		1,994.750	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,785.08000	8.78508		8,276.72000	8.27672		8,785.080	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,018.26000	2.01826		2,224.17000	2.22417		2,018.260	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,723.49000	8.72349		8,216.92000	8.21692		8,723.490	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	5,472.59000	5.47259		5,093.53000	5.09353		5,472.590	14.27	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	3,799.00000	3.79900		4,132.42000	4.13242		3,799.000	14.27	0.00	0	0.00
R186	On 06/11/2014	Bond Future			9.22715	113.24960		9.13309	113.97368			13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,149.48000	2.14948		2,382.74000	2.38274		2,149.480	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	10,944.18000	10.94418		10,453.36000	10.45336		10,944.180	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,170.18000	2.17018		2,406.39000	2.40639		2,170.180	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	10,879.57000	10.87957		10,391.70000	10.39170		10,879.570	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,191.02000	2.19102		2,430.20000	2.43020		2,191.020	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	10,815.19000	10.81519		10,330.29000	10.33029		10,815.190	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,170.89000	5.17089		5,626.02000	5.62602		5,170.890	13.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,610.03000	5.61003		5,341.08000	5.34108		5,610.030	13.62	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/02/2014	Bond Future			266.03174	266.03174		265.00162	265.00162			0.00	0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	13,958.26000	13.95826		14,988.38000	14.98838		13,958.260	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
R197	On 06/02/2014	Bond Future	280.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	13,968.26000		13.96826	14,998.38000	14.99838	13,968.260			0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call		0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	13,978.26000		13.97826	15,008.38000	15.00838	13,978.260			0.00	0	0.00
R197	On 08/05/2014	Bond Future			269.87264		269.87264	268.82846	268.82846				0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Call	19,882.64000		19.88264	18,838.46000	18.83846	19,882.640			0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	19,872.64000		19.87264	18,828.46000	18.82846	19,872.640			0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	19,862.64000		19.86264	18,818.46000	18.81846	19,862.640			0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.52830		103.05894	6.40857	103.15896			1.29	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call		0.00000	0.00000	0.00000	0.00000		0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,084.50000		1.08450	984.48000	0.98448	1,084.500		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call		0.00000	0.00000	0.00000	0.00000		0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	1,076.01000		1.07601	975.99000	0.97599	1,076.010		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call		0.00000	0.00000	0.00000	0.00000		0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	1,067.52000		1.06752	967.50000	0.96750	1,067.520		1.24	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.85406		104.53403	6.68243	104.63584			1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	2.08000		0.00208	3.64000	0.00364		2.080	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,269.24000		1.26924	1,168.99000	1.16899	1,269.240		1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call		2.14000	0.00214	3.75000	0.00375		2.140	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,263.24000		1.26324	1,163.04000	1.16304	1,263.240		1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call		2.21000	0.00221	3.86000	0.00386		2.210	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,257.25000		1.25725	1,157.09000	1.15709	1,257.250		1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.28899		101.71411	6.99765	101.81786			0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	28.70000		0.02870	35.43000	0.03543		28.700	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	744.85000		0.74485	647.83000	0.64783	744.850		0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	741.62000		0.74162	644.69000	0.64469	741.620		0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call		29.08000	0.02908	35.90000	0.03590		29.080	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	29.47000		0.02947	36.37000	0.03637		29.470	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	738.41000		0.73841	641.56000	0.64156	738.410		0.78	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			202.92867		202.92867	201.74798	201.74798			11.62	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call		34.89000	0.03489	19.47000	0.01947		34.890	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	6,096.22000		6.09622	7,261.49000	7.26149	6,096.220		12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call		34.61000	0.03461	19.31000	0.01931		34.610	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	6,105.94000		6.10594	7,271.33000	7.27133	6,105.940		12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call		34.33000	0.03433	19.16000	0.01916		34.330	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	6,115.66000		6.11566	7,281.18000	7.28118	6,115.660		12.06	0.00	0	0.00
R202	On 08/05/2014	Bond Future			205.85825		205.85825	204.66126	204.66126				0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	9,131.75000		9.13175	10,328.74000	10.32874	9,131.750			0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	9,141.75000		9.14175	10,338.74000	10.33874	9,141.750			0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	9,151.75000		9.15175	10,348.74000	10.34874	9,151.750			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/02/2014	Bond Future			8.77848		97.17344	8.67957	97.75952			11.54	0.00	0	10,257.00
R2023	On 06/02/2014	Bond Future	7.84	Call		0.01000	0.00001	0.21000	0.00021		0.010	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/02/2014	Bond Future	7.84	Put	5,755.78000		5.75578		5,169.90000	5.16990	5,755.780	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call	0.02000		0.00002		0.25000	0.00025	0.020	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put	5,692.11000		5.69211		5,106.26000	5.10626	5,692.110	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call	0.02000		0.00002		0.29000	0.00029	0.020	11.35	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put	5,628.47000		5.62847		5,042.66000	5.04266	5,628.470	11.35	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.89621		94.64425		8.79312	95.23908		12.59	0.00	0	2,280.00
R2023	On 08/05/2014	Bond Future	7.59	Call	305.53000		0.30553		382.33000	0.38233	305.530	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	8,215.93000		8.21593		7,697.90000	7.69790	8,215.930	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	311.78000		0.31178		389.82000	0.38982	311.780	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	8,158.43000		8.15843		7,641.64000	7.64164	8,158.430	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	318.14000		0.31814		397.42000	0.39742	318.140	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	8,101.09000		8.10109		7,585.54000	7.58554	8,101.090	12.30	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			9.00606		95.97127		8.89851	96.57613		11.87	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,023.80000		2.02380		2,268.44000	2.26844	2,023.800	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,972.70000		4.97270		4,612.48000	4.61248	4,972.700	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,935.38000		4.93538		4,576.81000	4.57681	4,935.380	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,044.75000		2.04475		2,291.04000	2.29104	2,044.750	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,065.83000		2.06583		2,313.77000	2.31377	2,065.830	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,898.23000		4.89823		4,541.31000	4.54131	4,898.230	11.80	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			9.11609		93.56982		9.00382	94.18450		11.77	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	2,573.37000		2.57337		2,834.16000	2.83416	2,573.370	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	5,499.39000		5.49939		5,145.50000	5.14550	5,499.390	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	2,594.91000		2.59491		2,857.11000	2.85711	2,594.910	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	5,464.22000		5.46422		5,111.74000	5.11174	5,464.220	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	2,616.56000		2.61656		2,880.17000	2.88017	2,616.560	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	5,429.20000		5.42920		5,078.13000	5.07813	5,429.200	11.66	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			8.04845		104.00135		7.92993	104.36685		5.01	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	6,719.88000		6.71988		6,354.38000	6.35438	6,719.880	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	6,089.18000		6.08918		5,723.68000	5.72368	6,089.180	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	6,056.11000		6.05611		5,690.61000	5.69061	6,056.110	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	6,023.05000		6.02305		5,657.55000	5.65755	6,023.050	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	3,804.46000		3.80446		3,438.96000	3.43896	3,804.460	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future			8.24229		101.32670		8.11332	101.69782		5.40	0.00	0	140.00
R203	On 08/05/2014	Bond Future	5.74	Call	3.82000		0.00382		6.12000	0.00612	3.820	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	7,517.63000		7.51763		7,148.81000	7.14881	7,517.630	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	3.96000		0.00396		6.32000	0.00632	3.960	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	7,486.39000		7.48639		7,117.63000	7.11763	7,486.390	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	4.09000		0.00409		6.52000	0.00652	4.090	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	7,455.14000		7.45514		7,086.45000	7.08645	7,455.140	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	89.65000		0.08965		123.02000	0.12302	89.650	5.29	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	4,217.60000		4.21760		3,879.85000	3.87985	4,217.600	5.29	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	302.28000		0.30228		386.86000	0.38686	302.280	5.36	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,757.00000		2.75700		2,470.46000	2.47046	2,757.000	5.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.42926		102.87069		8.28816	103.24785		5.05	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	221.06000		0.22106		267.54000	0.26754	221.060	4.93	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,573.54000		4.57354		4,242.86000	4.24286	4,573.540	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	415.95000		0.41595		500.14000	0.50014	415.950	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,512.48000		3.51248		3,219.51000	3.21951	3,512.480	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	421.62000		0.42162		506.67000	0.50667	421.620	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,490.45000		3.49045		3,198.34000	3.19834	3,490.450	4.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.31	Call	427.36000		0.42736		513.26000	0.51326	427.360	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,468.51000		3.46851		3,177.25000	3.17725	3,468.510	4.94	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.63231		100.33450		8.47692	100.71789		4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	317.20000		0.31720		371.59000	0.37159	317.200	4.77	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,853.96000		4.85396		4,524.96000	4.52496	4,853.960	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	320.86000		0.32086		375.76000	0.37576	320.860	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,831.60000		4.83160		4,503.11000	4.50311	4,831.600	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	324.55000		0.32455		379.97000	0.37997	324.550	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,809.27000		4.80927		4,481.30000	4.48130	4,809.270	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	371.49000		0.37149		433.42000	0.43342	371.490	4.77	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,544.67000		4.54467		4,223.21000	4.22321	4,544.670	4.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.38143		92.00109		9.36747	92.12314			0.00	0	1,866.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000		22.13000	0.02213	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	99.92000		0.09992		0.00000	0.00000	99.920		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000		109.56000	0.10956	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	12.49000		0.01249		0.00000	0.00000	12.490		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	74.80000		0.07480		196.85000	0.19685	74.800		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.47720		93.31786		9.46275	93.44205			111,981,432.00	1,200	3,068.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	927.84000		0.92784		803.65000	0.80365	927.840		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	840.64000		0.84064		716.45000	0.71645	840.640		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	753.58000		0.75358		629.39000	0.62939	753.580		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.56742		90.48095		9.55246	90.60739			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,636.50000		4.63650		4,510.06000	4.51006	4,636.500		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,545.06000		4.54506		4,418.62000	4.41862	4,545.060		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	4,453.76000		4.45376		4,327.32000	4.32732	4,453.760		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.64884		91.79726		9.63340	91.92586			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	341.39000		0.34139		469.99000	0.46999	341.390		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	424.01000		0.42401		552.61000	0.55261	424.010		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	506.51000		0.50651		635.11000	0.63511	506.510		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			8.28095		100.02126		8.17727	100.42753		6.91	41,008,716.60	410	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	7,741.72000		7.74172		7,335.45000	7.33545	7,741.720	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	7,698.87000		7.69887		7,292.60000	7.29260	7,698.870	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	7,656.04000		7.65604		7,249.77000	7.24977	7,656.040	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.44668		101.45288		8.33595	101.86530		7.20	41,595,680.80	410	520.00
R204	On 08/05/2014	Bond Future	6.04	Call	8.60000		0.00860		12.60000	0.01260	8.600	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	9,469.59000		9.46959		9,061.17000	9.06117	9,469.590	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	8.88000		0.00888		12.98000	0.01298	8.880	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	9,428.32000		9.42832		9,020.00000	9.02000	9,428.320	7.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Call	9.16000		0.00916		13.38000	0.01338	9.160	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	9,387.06000		9.38706	8,978.86000	8.97886		9,387.060	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.60351		98.96423	8.48496	99.38330			7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	606.13000		0.60613	680.85000	0.68085	606.130		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,815.88000		4.81588	4,471.53000	4.47153	4,815.880		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	613.61000		0.61361	689.57000	0.68957	613.610		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,786.25000		4.78625	4,443.14000	4.44314	4,786.250		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	621.16000		0.62116	698.36000	0.69836	621.160		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,756.70000		4.75670	4,414.83000	4.41483	4,756.700		7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	913.14000		0.91314	1,023.57000	1.02357	913.140		7.18	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,870.18000		3.87018	3,561.54000	3.56154	3,870.180		7.18	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.76089		100.53182	8.63359	100.95780			7.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	581.17000		0.58117	629.76000	0.62976	581.170		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,717.45000		6.71745	6,340.06000	6.34006	6,717.450		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	587.02000		0.58702	636.08000	0.63608	587.020		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,687.35000		6.68735	6,310.43000	6.31043	6,687.350		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	592.91000		0.59291	642.45000	0.64245	592.910		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,657.29000		6.65729	6,280.85000	6.28085	6,657.290		7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,435.88000		1.43588	1,578.57000	1.57857	1,435.880		7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	4,050.77000		4.05077	3,767.48000	3.76748	4,050.770		7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 06/02/2014	Bond Future			9.44634		96.90216	9.43236	97.03496				0.00	0	11,241.00
R2048	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.09	Put	3,494.57000		3.49457	3,361.77000	3.36177	3,494.570			0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Put	3,393.30000		3.39330	3,260.50000	3.26050	3,393.300			0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Put	3,292.22000		3.29222	3,159.42000	3.15942	3,292.220			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.53418		93.86328	9.51973	93.99826				0.00	0	10,090.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	4,826.63000		4.82663	4,691.65000	4.69165	4,826.630			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	4,724.50000		4.72450	4,589.52000	4.58952	4,724.500			0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,622.56000		4.62256	4,487.58000	4.48758	4,622.560			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.61600		95.17179	9.60105	95.30926				0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	219.91000		0.21991	357.38000	0.35738	219.910			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	311.26000		0.31126	448.73000	0.44873	311.260			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	402.44000		0.40244	539.91000	0.53991	402.440			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			9.69624		92.25288	9.68079	92.39281				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	214.44000		0.21444	354.37000	0.35437	214.440			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	304.42000		0.30442	444.35000	0.44435	304.420			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	394.23000		0.39423	534.16000	0.53416	394.230			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future			8.51013		94.76055		8.41140	95.19779		8.71	63,300,047.40	668	20,554.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	8,721.18000		8.72118		8,283.94000	8.28394	8,721.180	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	8,671.98000		8.67198		8,234.74000	8.23474	8,671.980	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	8,622.82000		8.62282		8,185.58000	8.18558	8,622.820	8.47	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.66275		96.11688		8.55839	96.56067		8.92	64,206,075.84	668	668.00
R207	On 08/05/2014	Bond Future	6.19	Call	10.13000		0.01013		14.44000	0.01444	10.130	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	11,251.38000		11.25138		10,811.90000	10.81190	11,251.380	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	10.45000		0.01045		14.87000	0.01487	10.450	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	11,203.04000		11.20304		10,763.67000	10.76367	11,203.040	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	10.77000		0.01077		15.32000	0.01532	10.770	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	11,154.72000		11.15472		10,715.48000	10.71548	11,154.720	8.70	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.80717		93.93932		8.69662	94.39024		8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	757.55000		0.75755		852.69000	0.85269	757.550	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,439.31000		5.43931		5,083.53000	5.08353	5,439.310	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	766.65000		0.76665		863.15000	0.86315	766.650	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,405.25000		5.40525		5,050.83000	5.05083	5,405.250	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	775.84000		0.77584		873.70000	0.87370	775.840	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,371.30000		5.37130		5,018.24000	5.01824	5,371.300	8.74	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.94398		95.42751		8.82681	95.88582		8.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	811.21000		0.81121		883.16000	0.88316	811.210	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	7,331.30000		7.33130		6,944.94000	6.94494	7,331.300	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	819.02000		0.81902		891.58000	0.89158	819.020	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	7,296.77000		7.29677		6,911.02000	6.91102	7,296.770	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	826.88000		0.82688		900.07000	0.90007	826.880	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	7,262.31000		7.26231		6,877.19000	6.87719	7,262.310	8.76	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.60402		92.73930		8.51018	93.20316		9.29	76,880,879.70	829	11,144.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	9,790.59000		9.79059		9,326.73000	9.32673	9,790.590	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	9,734.68000		9.73468		9,270.82000	9.27082	9,734.680	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	9,678.81000		9.67881		9,214.95000	9.21495	9,678.810	9.02	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.73568		90.66891		8.63726	91.13972		10.56	75,164,526.39	829	806.00
R208	On 08/05/2014	Bond Future	6.29	Call	11.64000		0.01164		16.33000	0.01633	11.640	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	12,664.38000		12.66438		12,198.26000	12.19826	12,664.380	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	12.00000		0.01200		16.82000	0.01682	12.000	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	12,608.73000		12.60873		12,142.74000	12.14274	12,608.730	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	12.38000		0.01238		17.33000	0.01733	12.380	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	12,553.12000		12.55312		12,087.26000	12.08726	12,553.120	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.85797		92.05061		8.75463	92.52900		10.08	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,950.50000		5.95050		5,583.61000	5.58361	5,950.500	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	851.71000		0.85171		963.21000	0.96321	851.710	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	862.83000		0.86283		975.21000	0.97521	862.830	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,912.25000		5.91225		5,546.24000	5.54624	5,912.250	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	874.05000		0.87405		987.31000	0.98731	874.050	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,874.14000		5.87414		5,509.01000	5.50901	5,874.140	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,521.56000		1.52156		1,689.74000	1.68974	1,521.560	9.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	8.28	Put	4,237.90000		4.23790		3,927.69000	3.92769	4,237.900	9.96	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.97926		90.10898		8.87064	90.59514		10.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	831.01000		0.83101		906.00000	0.90600	831.010	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	8,033.11000		8.03311		7,621.94000	7.62194	8,033.110	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	839.67000		0.83967		915.35000	0.91535	839.670	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,992.74000		7.99274		7,582.26000	7.58226	7,992.740	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	848.39000		0.84839		924.77000	0.92477	848.390	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,952.45000		7.95245		7,542.67000	7.54267	7,952.450	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,221.05000		2.22105		2,409.95000	2.40995	2,221.050	10.03	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	4,390.71000		4.39071		4,093.45000	4.09345	4,390.710	10.03	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.31108		73.79787		9.30708	73.82658		19.94	616,802,597.46	8,358	5,177.00
R209	On 06/02/2014	Bond Future	8.54	Call	0.61000		0.00061		1.41000	0.00141	0.610	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,888.70000		5.88870		5,860.79000	5.86079	5,888.700	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	0.70000		0.00070		1.60000	0.00160	0.700	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,807.66000		5.80766		5,779.85000	5.77985	5,807.660	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	0.81000		0.00081		1.82000	0.00182	0.810	19.61	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,726.78000		5.72678		5,699.08000	5.69908	5,726.780	19.61	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.39893		71.70805		9.39478	71.73738		21.36	599,335,881.90	8,358	18,886.00
R209	On 08/05/2014	Bond Future	7.84	Call	249.71000		0.24971		257.62000	0.25762	249.710	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,732.30000		12.73230		12,732.30000	12.73230	12,732.300	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	255.30000		0.25530		263.34000	0.26334	255.300	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,668.65000		12.66865		12,647.36000	12.64736	12,668.650	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	261.00000		0.26100		269.16000	0.26916	261.000	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,583.83000		12.58383		12,562.66000	12.56266	12,583.830	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	898.05000		0.89805		916.02000	0.91602	898.050	20.90	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,724.23000		7.72423		7,712.87000	7.71287	7,724.230	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,932.32000		1.93232		1,958.72000	1.95872	1,932.320	21.13	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,841.77000		4.84177		4,838.84000	4.83884	4,841.770	21.13	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,499.93000		3.49993		3,532.33000	3.53233	3,499.930	21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,791.33000		2.79133		2,794.40000	2.79440	2,791.330	21.36	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	3,991.61000		3.99161		4,025.01000	4.02501	3,991.610	21.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,387.90000		2.38790		2,391.97000	2.39197	2,387.900	21.44	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,471.51000		4.47151		4,505.62000	4.50562	4,471.510	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,057.48000		2.05748		2,062.26000	2.06226	2,057.480	21.51	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	4,888.31000		4.88831		4,922.86000	4.92286	4,888.310	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,810.44000		1.81044		1,815.66000	1.81566	1,810.440	21.57	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.47930		72.80092		9.47498	72.83103		20.74	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	2,962.97000		2.96297		3,002.94000	3.00294	2,962.970	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,131.32000		6.13132		6,141.18000	6.14118	6,131.320	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,084.58000		6.08458		6,094.56000	6.09456	6,084.580	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	2,990.81000		2.99081		3,030.90000	3.03090	2,990.810	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,018.79000		3.01879		3,059.00000	3.05900	3,018.790	20.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,038.10000		6.03810		6,048.20000	6.04820	6,038.100	20.53	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.55683		70.80641		9.55236	70.83715		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,467.41000		3.46741		3,484.26000	3.48426	3,467.410	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,539.96000		7.53996		7,526.07000	7.52607	7,539.960	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,494.56000		3.49456		3,511.48000	3.51148	3,494.560	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,492.11000		7.49211		7,478.29000	7.47829	7,492.110	20.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.01	Call	3,521.82000		3.52182		3,538.81000	3.53881	3,521.820	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,444.48000		7.44448		7,430.73000	7.43073	7,444.480	20.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			153.19719		153.19719		153.74423	153.74423			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	8,292.81000		8.29281		7,745.77000	7.74577	8,292.810		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	8,302.81000		8.30281		7,755.77000	7.75577	8,302.810		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	8,312.81000		8.31281		7,765.77000	7.76577	8,312.810		0.00	0	0.00
R210	On 08/05/2014	Bond Future			153.45132		153.45132		154.00669	154.00669			0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	6,538.68000		6.53868		5,983.31000	5.98331	6,538.680		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	6,548.68000		6.54868		5,993.31000	5.99331	6,548.680		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	6,558.68000		6.55868		6,003.31000	6.00331	6,558.680		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			125.93588		125.93588		125.94736	125.94736			49,114,993.20	390	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	3,054.12000		3.05412		3,042.64000	3.04264	3,054.120		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	3,064.12000		3.06412		3,052.64000	3.05264	3,064.120		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	3,074.12000		3.07412		3,062.64000	3.06264	3,074.120		0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.75407		127.75407		127.76615	127.76615			49,824,087.30	390	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	2,235.93000		2.23593		2,223.85000	2.22385	2,235.930		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	2,245.93000		2.24593		2,233.85000	2.23385	2,245.930		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	2,255.93000		2.25593		2,243.85000	2.24385	2,255.930		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			125.28219		125.28219		125.28953	125.28953			39,714,454.23	317	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	7,707.81000		7.70781		7,700.47000	7.70047	7,707.810		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	7,717.81000		7.71781		7,710.47000	7.71047	7,717.810		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	7,727.81000		7.72781		7,720.47000	7.72047	7,727.810		0.00	0	0.00
R212	On 08/05/2014	Bond Future			127.09097		127.09097		127.09885	127.09885			40,287,837.49	317	317.00
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	4,899.03000		4.89903		4,891.15000	4.89115	4,899.030		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 08/05/2014	Bond Future	132.00	Put	4,909.03000		4.90903		4,901.15000	4.90115	4,909.030		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	4,919.03000		4.91903		4,911.15000	4.91115	4,919.030		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.31194		83.59819		9.28303	83.80731		18.04	0.00	0	14,887.00
R213	On 06/02/2014	Bond Future	8.29	Call	0.01000		0.00001		0.08000	0.00008	0.010	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,902.57000		7.90257		7,693.52000	7.69352	7,902.570	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	0.02000		0.00002		0.10000	0.00010	0.020	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,819.90000		7.81990		7,610.86000	7.61086	7,819.900	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	0.02000		0.00002		0.11000	0.00011	0.020	17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,737.33000		7.73733		7,528.30000	7.52830	7,737.330	17.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.40829		81.25407		9.37842	81.46653		19.14	0.00	0	6,843.00
R213	On 08/05/2014	Bond Future	7.64	Call	170.55000		0.17055		186.83000	0.18683	170.550	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,308.65000		14.30865		14,112.47000	14.11247	14,308.650	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	174.51000		0.17451		191.09000	0.19109	174.510	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,222.91000		14.22291		14,027.03000	14.02703	14,222.910	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	178.54000		0.17854		195.43000	0.19543	178.540	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,137.36000		14.13736		13,941.79000	13.94179	14,137.360	18.73	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.49804		82.49199		9.46717	82.70803		18.55	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,446.08000		2.44608		2,536.50000	2.53650	2,446.080	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,243.52000		7.24352		7,117.90000	7.11790	7,243.520	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,470.82000		2.47082		2,561.60000	2.56160	2,470.820	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,192.25000		7.19225		7,066.99000	7.06699	7,192.250	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,495.49000		2.49549		2,586.85000	2.58685	2,495.490	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,141.00000		7.14100		7,016.32000	7.01632	7,141.000	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.58651		80.25524		9.55463	80.47488		18.59	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,027.18000		3.02718		3,123.00000	3.12300	3,027.180	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	8,412.93000		8.41293		8,289.11000	8.28911	8,412.930	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,052.29000		3.05229		3,148.34000	3.14834	3,052.290	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	8,362.43000		8.36243		8,238.84000	8.23884	8,362.430	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,077.26000		3.07726		3,173.80000	3.17380	3,077.260	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	8,311.88000		8.31188		8,188.78000	8.18878	8,311.880	18.32	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.39617		74.68771		9.37716	74.82887		21.26	7,468,771.00	100	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	57.47000		0.05747		92.62000	0.09262	57.470	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,178.33000		3.17833		3,072.32000	3.07232	3,178.330	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	62.70000		0.06270		99.91000	0.09991	62.700	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,104.00000		3.10400		3,000.05000	3.00005	3,104.000	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	68.33000		0.06833		107.65000	0.10765	68.330	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,030.22000		3.03022		2,928.38000	2.92838	3,030.220	21.02	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.48167		72.46895		9.46205	72.61243		22.40	7,246,895.00	100	2,250.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,835.95000		1.83595		1,902.59000	1.90259	1,835.950	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,583.46000		5.58346		5,506.62000	5.50662	5,583.460	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,861.33000		1.86133		1,928.52000	1.92852	1,861.330	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,529.36000		5.52936		5,453.07000	5.45307	5,529.360	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,886.94000		1.88694		1,954.68000	1.95468	1,886.940	22.17	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,475.62000		5.47562		5,399.88000	5.39988	5,475.620	22.17	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.56107		73.47970		9.54082	73.62566		21.69	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,493.45000		4.49345		4,564.14000	4.56414	4,493.450	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,645.33000		4.64533		4,570.06000	4.57006	4,645.330	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,608.19000		4.60819		4,532.88000	4.53288	4,608.190	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,528.46000		4.52846		4,599.11000	4.59911	4,528.460	21.72	0.00	0	0.00

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 07/08/2014	Bond Future	9.56	Call	4,563.60000	4.56360	4,634.19000	4.63419	4,563.600	21.73	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,571.30000	4.57130	4,495.93000	4.49593	4,571.300	21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.63885	71.35530	9.61797	71.50375		21.79	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,405.58000	5.40558	5,505.37000	5.50537	5,405.580	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,397.42000	5.39742	5,348.76000	5.34876	5,397.420	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,439.67000	5.43967	5,539.77000	5.53977	5,439.670	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,360.61000	5.36061	5,312.26000	5.31226	5,360.610	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,473.86000	5.47386	5,574.24000	5.57424	5,473.860	21.75	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,324.03000	5.32403	5,275.96000	5.27596	5,324.030	21.75	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,264.06000	22,264.06000	22,119.22000	22,119.22000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.93160	4.93160	4.93890	4.93890		17.53	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	95.38670	0.09539	94.13310	0.09413	95.387	17.61	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	153.78670	0.15379	145.23310	0.14523	153.787	17.61	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	91.47370	0.09147	90.18060	0.09018	91.474	17.64	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	159.87370	0.15987	151.28060	0.15128	159.874	17.64	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	87.68380	0.08768	86.35610	0.08636	87.684	17.66	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	166.08380	0.16608	157.45610	0.15746	166.084	17.66	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.88360	4.88360	4.89070	4.89070		14.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	112.25020	0.11225	110.64370	0.11064	112.250	15.05	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	268.65020	0.26865	259.94370	0.25994	268.650	15.05	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	108.96870	0.10897	107.37460	0.10737	108.969	15.06	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	275.36870	0.27537	266.67460	0.26667	275.369	15.06	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	105.76370	0.10576	104.18600	0.10419	105.764	15.07	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	282.16370	0.28216	273.48600	0.27349	282.164	15.07	0.00	0	0.00

Total for Derivatives : **10,159,108,560.13** **122,667** **3 514 053.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.50357			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.83500	104.58125	7.83500	104.55905			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.72122			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.35500	103.12291	9.35500	103.09687			0.00	0	3,831,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.35541			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.47072			0.00	800,000,000	5,300,000,000.00
AB013	On 21/11/2018	Spot Bond			10.22000	94.56571	10.22000	94.53967			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			8.13500	102.87770	8.13500	102.85504			11,389,000,000.00	1,400,000	330,000,000.00
AB07	On 07/03/2014	Spot Bond			6.89000	108.18734	6.89000	103.79263			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.02032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	9.51500	104.73056		9.51500	104.70368			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.08164		1.60000	136.07101			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.90000	123.01205		2.90000	251.57851			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32728			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89874			0.00	0	5,200,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31361			0.00	0	1,208,880,800.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.84800			0.00	0	600,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.88802			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.91456			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.01261			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.59500	107.52386		8.59500	107.49886			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.74435			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.14000	104.20226		8.14000	104.17930			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.24425			0.00	60,000,000	30,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56349			0.00	40,000,000	20,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38593			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28333			0.00	60,000,000	1,730,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.48255			0.00	20,000,000	10,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71215			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88132			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40591			0.00	0	1,250,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92477			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21915			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.71650			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	136.92333		6.05000	131.82609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond		3.60000	126.44671		3.60000	126.42995			0.00	0	200,000,000.00
ABLI04	On 11/10/2016	Spot Bond		3.55000	116.05559		3.55000	116.04043			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	99.34476		5.20000	99.32753			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.54000	98.29705		6.54000	98.27623			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.91500	108.35324		11.91500	108.31861			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60666			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81505			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.88967			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.93742			0.00	0	27,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	107.32266		4.85000	107.30488			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	42.35208		100.00000	42.24720			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.64000	159.33218		2.64000	159.31527			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.48261		2.76000	155.46561			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.67000	159.57815		2.67000	159.56110			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	161.63962		2.44000	161.62336			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.91125	71.19017		8.91125	71.17352			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.91125	71.19017		8.91125	71.17352			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77028			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.18000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.29000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.36000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.71000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30643			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.34000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.68000	101.97799		7.68000	101.95688			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	84.44000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.39000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	84.60000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61334			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		8.12500	113.24846		8.12500	113.22354			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27923			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.92000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	82.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		3.24000	88.64187		3.24000	96.14988			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.16000	94.56301		3.16000	140.91729			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.04000	106.63945		3.04000	184.67293			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	80.60000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.28000	88.68146		10.28000	88.65690			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.04895			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.38000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	96.11000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	10.29000	102.78217		10.29000	102.75384			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	10.23500	103.17515		10.23500	103.14686			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.67500	87.51139		9.67500	87.48868			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	105.47000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.33000	102.49774		10.33000	102.46938			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.18000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02507			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	100.00000	9.11915		100.00000	1.45568		4,356,600,000,000,000.00	43,566,000,000	25,000,000,000.00	
ABS10	On 17/03/2018	Spot Bond	9.21500	106.06244		9.21500	106.03605			6,450,500,000.00	700,000	10,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.78500	102.77671		7.78500	102.75502			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.73500	94.34470		9.73500	94.32006			11,682,000,000.00	1,200,000	10,100,000.00
ABS7	On 11/09/2026	Spot Bond	10.49000	91.89098		10.49000	91.86503			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.48500	105.31064		8.48500	105.28647			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000	131.03902		2.30000	128.50664			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.71000	201.55006		2.71000	255.33637			0.00	0	10,000,000.00
ABS13	On 31/01/2017	Spot Bond	1.54000	121.17708		1.54000	123.87032			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.69000	118.39662		2.69000	120.76183			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.61923		100.00000	43.51122			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.28500	107.02176		12.28500	106.98651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.89691			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.53010		100.00000	2.52384			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.94877			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.68473			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	15.08059		100.00000	15.04325			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84503			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	61.17126		11.00000	61.15377			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.08059		100.00000	15.04325			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.42616			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92924			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03277			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88305			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91426			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92799			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10985			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10985			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11048			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85811			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11048			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10921			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.23683			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70131			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89558			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.92656			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.93901			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.91406			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85811			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.19000	100.49241		10.19000	100.43801			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78329			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.67500	101.26772		7.67500	101.26772			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.05663			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.75246			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.76336			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.63524			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.70335			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.88299			0.00	0	300,000,000.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.40658			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.40658			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27428			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.85175			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84425			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.92796			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.22661			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.92707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10865			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91908			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	103.11425			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74543			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.88675			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73573			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72196			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86698			0.00	0	100,000,000.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89557			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76704			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.74576			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78706			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86448			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82073			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77079			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78456			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.87662		10.23000	103.84800			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79812			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77705			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10796			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	109.05421			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72909			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		10.29500	99.23804		10.29500	99.21067			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	110.42971	1.75000	110.50545			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78330			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78560			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83822			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.86917			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.80724			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.86298			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.83203			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90012			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.97223			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.87536			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.22292			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.86298			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83872			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.89165			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.90787			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77687			0.00	0	100,000,000.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.79564			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.91170			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.89764			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96813			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84441			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95823			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96194			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	90.99523			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.91867			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.91867			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	124.76403			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	126.57334			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78244			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.77376			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.27402			0.00	0	300,000,000.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.79732			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80104			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.83822			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.78368			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.78244			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.99303			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.79839			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08202			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.00078			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.40414		100.00000	10.37893			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.31657			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.46967			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.57167			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.18050			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.21107			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25177			0.00	0	1,880,000,000.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.16884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		8.85000	97.50349		8.85000	97.48029			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.25318			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.31466			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.27500	100.59686		9.27500	100.57166			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.93000	113.52878		9.93000	113.49855			0.00	0	90,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	60.30999		100.00000	60.16065			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		8.20500	109.45626		8.20500	109.43195			0.00	0	2,970,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	57.37726		100.00000	57.23518			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.54721		100.00000	14.51484			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.41000	146.04645		3.41000	146.02792			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		5.55000	105.29187		5.55000	131.99460			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99860			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88659			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.88842			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27848			0.00	0	100,000,000.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95293			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.89870			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72040			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60378			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.76500	103.52290		9.76500	103.49579			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70969			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20413			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.47462			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.08294			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.11931			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	10.25000	98.27111	10.25000	98.24413			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	8.08500	109.46243	8.08500	109.43860			3,234,000,000.00	400,000	400,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.63738			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57044			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	8.12000	103.38433	8.12000	103.36174			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.66500	104.24567	9.66500	104.21864			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.93072	102.40325	11.93072	101.86446			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.83102	100.61873	11.83102	100.79581			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.87386	100.50822	11.87386	100.72657			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.88653			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.91671	100.30314	11.91671	100.55201			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.71996	98.45605	12.71996	98.25554			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91021			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91021			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91029			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	12.18072	98.89579	12.18072	99.77987			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	12.12452	101.09436	12.12452	100.42871			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.83102	100.61873	11.83102	100.79581			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	12.01803	100.23007	12.01803	100.51464			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	11.17790	93.59076	11.17790	99.94512			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.85817			0.00	0	178,358,600.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84249			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.79119			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.88556			0.00	0	57,576,600.00
BAYA23	On 30/06/2017	Spot Bond	11.31839		98.92507		11.31839	99.68077			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.44000		97.62448		12.44000	97.36880			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.36381			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.36500		64.11529		12.36500	94.77057			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88547			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76830			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		85.95289		9.28000	100.89590			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.82851			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.16500		63.08854		12.16500	94.58420			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80052			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82384			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82384			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.74065			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78932			0.00	0	50,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.58045			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.83894			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51211			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.88558			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.83894			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20176			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.93072		102.65918		14.93072	102.13592			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.12857		99.88663		16.12857	99.69311			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	15.01629		99.46225		15.01629	100.18246			4,360,151,287,531.80	290,361,420	72,590,355.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.12546			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.12546			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.12546			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.17160			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25602			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.38445		100.00000	13.35906			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.43494		100.00000	20.38433			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.59809		100.00000	18.55204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.48031		100.00000	11.45187			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.49183		100.00000	11.46305			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.88023		100.00000	13.84586			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.02698		100.00000	11.99720			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	88.97926		100.00000	88.77471			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.19560			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.93797			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.96229			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	97.33333		100.00000	97.07447		3,080,000,000,000,000.00	30,800,000,000	7,700,000,000.00	
BCP78U	On 06/03/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.61000	101.70626		2.61000	167.15413			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.85000	93.24693		8.85000	130.95844			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.85000	94.62201		8.85000	131.36334			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.23500	93.70916		9.23500	93.68593			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.86280			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.50453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.09220			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.80742			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	98.39572		100.00000	97.87234			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.85500	96.65305		8.85500	96.62991			1,062,600,000,000.00	120,000,000	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04281			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16031			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16602			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18502			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20400			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25678			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.93033		100.00000	13.89584			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01563			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02038			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02241			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03121			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04203			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.71868		100.00000	8.69709			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.71868		100.00000	8.69709			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80827			0.00	0	62,474,800.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.88163			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90163			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.21500	102.36083		9.21500	102.33536			0.00	0	40,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06808			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.25406		100.00000	6.23858			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.25406		100.00000	6.23858			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.46500	106.38729		7.46500	101.27312			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.83676			0.00	0	100,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.55940			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.91443			0.00	0	0.00
BIDC36	On 05/05/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.16346			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.37839			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.15724			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.22466			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.34720			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.85703			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.68664			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	42.40070		100.00000	42.29452			0.00	0	100,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.13926		100.00000	14.10425			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.46057			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.94000	106.93685		7.94000	106.91385			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		10.31500	112.48780		10.31500	112.45655		1,241,926,000,000.00		120,400,000	60,400,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.06272			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.27786			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.96500	103.70648		9.96500	103.67863		15,944,000,000.00		1,600,000	670,300,000.00
CBL12	On 06/09/2018	Spot Bond		12.07500	102.13274		12.07500	102.09967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.02686			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.32500		97.29830		12.32500	97.26615			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69692			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.20500		99.94236		10.20500	99.91488			17,348,500,000.00	1,700,000	1,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.85979			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.76500		98.33903		12.76500	98.30597			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.01950			0.00	0	50,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.25653			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96273			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.00000		91.02110		11.00000	90.99418			17,600,000,000.00	1,600,000	800,000.00
CCT01	On 23/06/2023	Spot Bond	10.68000		112.51696		10.68000	112.48480			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.53000		108.46496		10.53000	108.43438			0.00	0	60,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.87000		112.97236		9.87000	112.94230			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59962			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.56500		103.34884		12.56500	103.31406			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.75698			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.97452			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.37264			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44240			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.35647			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.36584			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.61014			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.58114			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.73445			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.78223			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	86.30137		100.00000	86.10958			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	86.30137		100.00000	86.10958			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	86.30137		100.00000	86.10958			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88309			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	86.30137		100.00000	86.10958			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.07610			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18782			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.95814		10.11000	100.93064			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18782			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46816			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	115.70329		2.76000	115.69074			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.69944		3.14000	115.71941			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.59153		8.25000	103.56840			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	101.18782			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18782			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.80960		3.10000	115.31393			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.47592		2.40000	114.99763			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29927			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77060			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30885			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		9.18500	101.01899		9.18500	100.99407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.32318			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31721			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.18929			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19463			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	9.23500	101.15790		9.23500	101.13282			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.23500	101.15790		9.23500	101.13282			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	9.28500	99.88094		9.28500	99.85604			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90805			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01536			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23233			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23233			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	87.37740		100.17539	86.98677			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28752			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.81143			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92257			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27660			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36760			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.18230		9.35000	104.15644			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.18230		9.35000	104.15644			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27496			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27884			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	102.18037			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82695			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.13591			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64016			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65925			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	200,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69613			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		10.09500	101.74544		10.09500	101.71776			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.35380			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77539			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77539			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08175			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05161			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.02062			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82582			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81963			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83942			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.56564			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83692			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.05266			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06903			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72358			0.00	0	200,000,000.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63636			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79484			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93722			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93722			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93722			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93722			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.88189			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21752			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09625			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81250			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80193			0.00	0	100,000,000.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70674			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80193			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57730			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.97920			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72863			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72863			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71966			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.56054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.77007			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.56000	91.20114		11.56000	91.17283			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	12.08000	92.85364		12.08000	92.82356			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68112			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.98295			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.77553			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11482			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.09126			0.00	80,000,000	40,000,000.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.71232		8.80500	102.31140			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84441			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00270			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89022			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90877			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.98048			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91867			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33750			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33750			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.03291		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67674		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.15189		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68112		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.47983		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.65995		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69304		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03419		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16176		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68594		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34729		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.21074		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91468		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.94587		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03269		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.87700		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68725		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66182		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.02439		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.75127		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.04952		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.43078		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.67083		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	101.25020		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.36794			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01152			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01667			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.05025			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.07858		10.55000	10.55000			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55000		100.07858		10.55000	10.55000			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	100.00000		0.01348		100.00000	100.00000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	100.00000		0.01444		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.59794		7.01000	38.20974			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	137.92540			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	9.23500		93.70916		9.23500	127.09977			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.85000		29.93148		8.85000	130.95844			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.85000		30.33049		8.85000	131.36334			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.07227			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.97028			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43662			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43662			0.00	0	200,000,000.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.92051			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85061			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86440			0.00	0	800,000,000.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86298			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11482			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.77128			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.49749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond		9.73500	109.55524		9.73500	107.25372			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.66500	99.20102		9.66500	99.17530			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.91000	109.50660		10.91000	109.47465			0.00	0	24,000,000.00
COJ06	On 09/12/2015	Spot Bond		9.08500	104.57009		9.08500	104.54457		13,627,500,000,000.00	1,500,000,000	1,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond		10.50000	105.37467		10.50000	105.34489			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.87000	93.05375		10.87000	93.02669			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.58000	93.97606		11.58000	93.94701			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.58000	86.92213		11.58000	86.89526			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21896			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26513			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16140			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01838			0.00	0	100,000,000.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.08631			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.66841			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.36000	85.81166		13.36000	85.78101			0.00	0	120,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.51607		100.00000	11.48756			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.10030			0.00	0	100,000,000.00
DENG44	On 29/09/2017	Spot Bond		8.94000	96.08016		8.94000	96.05696			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.45362			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.60998			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01069			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		100.00000	82.68332		100.00000	80.04386		1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.52720			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15930			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.78142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.82457				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.96500		116.96481	7.96500	116.93971				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.18000		105.89802	9.18000	101.15066			3,160,870,452,000.00		344,321,400	3,988,721,400.00
DV23	On 27/02/2023	Spot Bond	9.49500		107.41339	9.49500	107.38631			1,540,690,983,000.00		162,263,400	14,626,800,600.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.82046				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85435				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.25014				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.82000		122.90019	8.82000	122.87088				0.00	0	1,803,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.12251				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		104.35655	0.10000	131.47325				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.62000		110.12853	2.59000	110.50700				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.60000		98.00175	2.60000	97.99142				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.69000		96.86582	2.69000	96.85538			134,500,000,000.00		50,000,000	18,050,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.40000		100.96849	10.40000	100.94022				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.25000		106.66159	10.25000	106.63214				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.63000		98.98180	10.63000	98.95349				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	11.07500		88.40247	11.07500	93.37601				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.37657				0.00	0	135,000,000.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	102.65009				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.82384				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.95015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.20305				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	84.11215	100.00000	83.72093				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	96.31164	100.00000	96.07146				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	86.23859	100.00000	86.04079				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.41118	3.00000	128.39626				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.14500	102.19275	12.14500	102.15948				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.04302				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.07417				0.00	0	100,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47416				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.68500	82.87342	10.68500	96.08250				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.50431				0.00	0	80,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.28076				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63168				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.49310				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.46175				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.66365				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.62116				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37581				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.41853				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.34478				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.40858				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.33202				0.00	0	200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.38519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond		7.61500	103.57275		7.61500	103.55148			3,807,500,000,000.00	500,000,000	500,000,000.00
ES18	On 20/04/2018	Spot Bond		8.47000	105.43233		8.47000	105.40830			5,777,201,507,000.00	682,078,100	17,716,192,100.00
ES23	On 25/01/2023	Spot Bond		9.15500	105.39230		9.15500	105.36624			18,146,120,922,500.00	1,982,099,500	33,540,000,000.00
ES26	On 02/04/2026	Spot Bond		9.44000	91.34448		9.44000	91.32134			90,733,650,320,000.00	9,611,615,500	19,498,400,000.00
ES33	On 15/09/2033	Spot Bond		9.99500	81.67360		9.98000	81.75803			294,220,816,000.00	29,436,800	22,321,958,500.00
ES42	On 25/04/2042	Spot Bond		10.12500	87.31876		10.12500	87.29506			0.00	0	10,933,600,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30968			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24338			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.66961			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09833			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.31007			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41285			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.32568		100.00000	10.29983			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.04868		100.00000	10.02351			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.84154			0.00	0	250,000,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.88119			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.96042			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.03955			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.78500	104.24564		7.78500	104.22365			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.16500	94.77749		10.16500	94.75169			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87037			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87030			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.05875			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.28960			0.00	1,000,000,000	500,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.96500	101.61021		11.96500	101.57777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.41753			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.79000		119.11835		2.79000	119.90420			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.74000		124.55664		2.74000	254.73854			0.00	0	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.95000		93.04141		2.95000	99.42725			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.14000		94.78157		3.14000	141.24306			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.93000		108.34628		2.93000	187.62929			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.39500		112.82874		8.39500	112.80311			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.99300		59.20534		7.99300	58.51209			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48800		37.82279		9.48800	36.91288			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.57189		9.72000	35.63757			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.47600			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.09724			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.29502			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.09247			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.03536			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.03536			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.58138			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.99862			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.04537			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24499			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88314			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98550			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.46997			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	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
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.22505				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.96813				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91496				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	114.92401				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.94958				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.25775	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	101.02000				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.29454				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.25155				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.24266		100.09221	13.20984			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84689			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.53484			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.04007			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18225			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.86128			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.52974			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96045			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97296			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87435			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89393			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22081			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87543			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85757			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87536			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.94316		13.22500	54.92331			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81591			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81715			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28218			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86174			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.19500	84.79105		4.19500	87.71042			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90630			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.55127			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68112			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.08823			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.34462			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.84441			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.82087			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.94966			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.98912			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.59524			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.95021			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.07273			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.15930			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88403			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.34290			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75321			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37584			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.21324			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	100.00000	0.88066		100.00000	0.87710			50,000,000,000,000.00	500,000,000	500,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18471			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.96414			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95798			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.26944			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80200			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03599			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	4.03000		112.57259		4.03000	109.82501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.97790			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.98913			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	4.01000		103.38190		4.01000	109.97972			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.84833		1.88000	121.12470			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	4.03000		100.66573		4.03000	109.82501			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.32466		2.86000	119.27041			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.24325		2.93000	124.45989			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.05546			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.95957			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38051			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40706			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83310			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97045			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.04376			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15492			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.10759			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.92239			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27423			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.92115			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.96526			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.80244			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.01416			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.35226		100.00000	9.32910			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.80801		100.00000	15.76887			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		141.98224		5.00000	141.95805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.01939			0.00	200,000,000	250,000,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06123			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.38021			0.00	236,400,000	109,100,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.53656			0.00	800,000,000	400,000,000.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.05420			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.51208			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.72040			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	79.27900			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	3.12000	85.89100		3.12000	111.61239			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.14984			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	100.37074		10.38000	100.34217			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	100.37074		10.38000	100.34217			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98405			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	3.25000	119.71328		3.25000	244.82970			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.75000	124.45942		2.75000	254.53963			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.47000	117.69460		3.47000	240.69980			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	3.16000	97.16376		3.16000	116.79058			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.04503			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.69000	120.77485		2.69000	117.06933			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20417			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46473			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	3.10000	88.76502		3.10000	88.75446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		16.45151		104.97509	16.40897			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.72413		101.07593	20.67232			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.59734		100.44759	12.56601			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80863			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.06241		100.76967	19.01487			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000		97.24078		2.76000	97.23015			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	100.43918			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.91000		91.52295		2.91000	99.27588			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.31435			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.94000		91.25673		2.94000	98.98702			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.42282			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.95000		122.53412		2.95000	317.51112			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.54800			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.87862			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.88600			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89153			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.29536			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.15053			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.88147			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.43058			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.69000		104.66806		6.69000	104.64904			28,124,760,000,000.00	4,204,000,000	2,222,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.33500		104.94028		7.33500	104.91940			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.24500		102.58279		8.24500	102.55989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond		8.58500	103.08403		8.58500	103.06009			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.77500	109.19913		8.77500	109.17337			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.27000	100.82695		9.27000	100.80171			9,270,000,000.00	1,000,000	56,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.51000	99.34769		9.51000	99.32234			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		10.13000	89.47125		10.13000	89.44683			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.21000	105.14713		10.21000	105.11837			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.50000	101.45112		9.50000	101.42716			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.93500	93.34175		10.93500	93.31476			0.00	0	2,000,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.79500	77.56455		10.79500	77.54214			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65685			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.69558			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.72689			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.73940			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.77063			0.00	0	150,000,000.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82062			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.85810			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.02033			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.72998			0.00	3,000,000,000	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39953			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		10.01500	101.60907		10.01500	101.58179			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	100.07432			0.00	200,000,000	200,000,000.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80882			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.37575			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.75473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.03581			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.03904			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.04527			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.05299			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.06371			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02014			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59611			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.28056			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.90435			0.00	20,000,000	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.46478			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.97269			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	100.56081			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79344			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.08392			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.17395			0.00	0	100,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.93338			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.01858			0.00	0	1,000,000,000.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.01880			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.16470			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		100.00000	82.41796		100.00000	79.86871		1,980,000,000,000,000.00	19,800,000,000	19,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.18664				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.74931		100.39859	8.74931	101.00966				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	100.20091				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	9.10145		100.41244	9.10145	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.21925				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.55097		100.43387	9.55097	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.24164				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	100.25898				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.33214				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.34825				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.96000		103.95518	8.96000	103.93002				13,440,000,000.00	1,500,000	2,971,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.52000		126.71888	2.52000	259.16221				0.00	0	8,803,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.50000		129.22398	2.50000	259.56894				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.90000		94.46606	9.90000	94.44085				3,960,000,000.00	400,000	1,354,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.87000		94.63577	9.87000	94.61059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.27420	100.00000	36.18437				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.41522	100.00000	9.39191				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.79309	100.00000	57.64997				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		27.48671	100.00000	27.41865				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.23664	100.00000	15.19891				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.35379	100.00000	10.32871				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.30000		105.36954	2.30000	105.35930			165,830,000,000,000.00	72,100,000,000	88,341,360,900.00	
I2038	On 31/01/2038	Spot Bond	2.50000		103.64646	2.50000	103.63583			159,750,000,000,000.00	63,900,000,000	51,190,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.55000		102.02714	2.55000	102.01656			178,500,000,000,000.00	70,000,000,000	79,466,286,900.00	
I2050	On 31/12/2050	Spot Bond	2.54000		107.61739	2.54000	107.60622			14,503,400,000,000.00	5,710,000,000	23,609,310,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.30000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.28500		106.28095	8.28500	106.25712				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.92592				0.00	1,785,000,000	5,300,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.98599				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.90739				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.03500		107.84783	8.03500	103.48653				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.78500		105.10588	8.78500	105.08092				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.36500		106.01747	9.36500	105.99067				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.96500		106.71348	7.96500	102.52959				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.14699				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.33194				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000		113.45422	4.85000	113.43560				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.60500		103.08834	8.60500	103.06474				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.01727				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34		On 31/01/2017	Spot Bond	1.70000	101.11436		1.70000	123.30163			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.76000	99.96650		2.76000	120.16076			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08045			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.19227			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	9.03500	102.09521		9.03500	102.07043			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.39227			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.63037			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.38478			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.59500	94.89822		9.59500	94.87379			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	10.05000	88.10869		10.05000	88.08483			5,025,000,000.00	500,000	20,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15023			0.00	40,000,000	20,000,000.00
IBL49		On 02/04/2018	Spot Bond	9.11500	96.47881		9.11500	96.45519			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	10.10000	95.41862		10.10000	95.36922			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.06808			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.07028			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	8.54500	97.25172		8.54500	97.22923			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	9.37500	95.56193		9.37500	95.53775			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	100.00000	1.45933		100.00000	1.45568			110,000,000,000,000.00	1,100,000,000	1,100,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00322		100.00000	0.00322			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12267			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.13335			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.65000	96.04328		9.65000	96.01841			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.48983		5.00000	101.47606			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.48983		5.00000	101.47606			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	100.06823		5.00000	100.05458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.48983		5.00000	101.47606			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.58793		4.00000	101.57682			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.52441			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.45806			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76317			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.66896		9.20000	110.64162			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.66537			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.66537			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63173			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.31951		100.00000	8.29891			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.10372			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49827			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.37902			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.28500	102.08453		10.28500	102.05626			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12886			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.28616			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81667			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.13970			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.69103		100.00000	6.67482			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.80000	94.51796		5.80000	99.92061			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.80000	99.90475		5.80000	99.80968			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.80000	99.79385		5.80000	99.69899			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000	99.68320		5.80000	99.58855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA410	On 04/03/2014	Spot Bond	5.90000		99.56546	5.90000	99.46941				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.90000		99.45341	5.90000	99.35758				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000		99.11879	5.90000	99.02360				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.00775	5.90000	98.91277				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	6.00000		98.87847	6.00000	98.78214				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000		98.76610	6.00000	98.66998				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.65398	6.00000	98.55808				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.24704				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.74462				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.93072		101.45711	11.93072	101.29811				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.93072		99.35784	11.93072	100.04717				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.86338				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.44916				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84392				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.22094	6.50000	102.20298				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.93722				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.55013				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.18365				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.18365				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29849				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.41984				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.02404				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.82604				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.26042				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28193			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.89668			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.98635			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66938			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.82605			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18151			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.08986			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.65829			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69830			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81273			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21351			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	105.38434		100.00000	105.11343			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.79119			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95744			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.01848			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31545			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32433			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.33030			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.29500	101.41916		9.29500	101.39384			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.59000	107.87355		7.59000	103.38063			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02906			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.51500	104.28873		9.51500	104.26195			8,563,500,000.00	900,000	30,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.46034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.39920			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.59310			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.88131			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.46500		102.64479		9.46500	102.61872			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.91755			0.00	2,060,000,000	1,030,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.27488			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.85000		92.53643		3.85000	111.22644			3,850,000,000,000.00	1,000,000,000	620,000,000.00
IV019	On 31/03/2028	Spot Bond	4.32000		91.91517		4.32000	123.45118			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.62822			0.00	0	636,297,700.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.38602			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.35775			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.09987			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.75804			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.30000		86.09606		4.30000	86.83470			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.30000		86.02429		4.30000	94.54719			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.18959			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.77262			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.81667			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.66500		107.05209		12.66500	107.01578			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.09833			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.32000		90.93971		4.32000	123.45118			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.10297			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.20440			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.21713			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.80000		99.98411		5.80000	99.88889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA407	On 14/02/2014	Spot Bond	5.80000		99.85719		5.80000	99.77803			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.80000		99.76221		5.80000	99.66741			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000		99.65163		5.80000	99.55704			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.90000		99.53342		5.90000	99.43743			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.90000		99.42145		5.90000	99.32567			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.90000		99.08704		5.90000	98.99191			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		98.97607		5.90000	98.88115			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	6.00000		98.84634		6.00000	98.75007			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	100.00000		82.39278		100.00000	82.20721		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.83884			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00531			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04309			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56192			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43742			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.83488			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.99096			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00236			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90317			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.99055			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26369			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43641			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.13897			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32444			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32742			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30651			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18460			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00525			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.82808			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.42907			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.95078			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		96.37912	100.00000	96.13936				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		94.84536	100.00000	94.35897				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		78.66379	100.00000	78.49462				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02506			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		56.20707	100.00000	56.06789				0.00	0	15,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48961			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.13860	100.00000	16.09951				0.00	0	5,000,000.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.31185			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		62.61807	100.00000	62.46637				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		64.09964	100.00000	63.94436				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		55.18734	100.00000	55.05069				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		54.20580	100.00000	54.10296				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		51.32853	100.00000	51.20000				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.50764	100.00000	49.34787				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.29273			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02367			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.23000		136.44197	9.23000	136.40796				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03262			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80226			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07486				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.61500	94.14090	9.61500	94.11688				33,652,500,000.00	3,500,000	30,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.76500	67.28091	9.76500	95.45885				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.20000	94.93669	10.20000	94.91103				4,080,000,000.00	400,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43703				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.78500	99.79652	11.78500	99.76513				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58060				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.61763				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.73741				0.00	0	166,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.88107				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.07785				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.31689				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87039				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.54882				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.16779				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.86179				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	55.61032	100.00000	55.50482				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.61807	100.00000	62.46637				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.78224				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.62317	100.00000	58.47637				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.95951				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53358				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.28082				0.00	0	218,280,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63952			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24279			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92294			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61977			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50020			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90360			0.00	0	150,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83070			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23356			0.00	0	170,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.88933			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.88005			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	103.42473		100.00000	103.15112			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	87.71671		100.00000	87.51319			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	58.63666		100.00000	58.44953			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.21236		100.00000	44.10526			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.00600		100.00000	14.96884			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	36.63574		100.00000	36.54502			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.51500	100.82372		9.51500	100.79797			2,854,500,000.00	300,000	160,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.01256			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93332			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.81250			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.98454			0.00	0	49,803,900.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.00063			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.08098			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.34394			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.37037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		8.85000	102.27737		8.85000	102.25305			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.58500	99.84177		9.58500	99.81595			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.32500	99.16385		10.32500	99.13629			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.90500	103.22514		6.90500	103.20589			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73313			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.76439			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.40000	100.69769		10.40000	100.66897			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.28500	103.66039		8.28500	103.63714			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22815			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.77500	98.84524		9.77500	98.81933			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.89387		100.00000	9.86937			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.17329			0.00	60,000,000	30,000,000.00
MQB02	On 31/05/2017	Spot Bond		9.47500	98.77717		9.47500	98.75205			4,737,500,000.00	500,000	150,000,000.00
MTN02	On 13/07/2014	Spot Bond		8.01000	101.57311		8.01000	101.55157			0.00	0	50,000,000.00
MTN03	On 13/07/2015	Spot Bond		8.38500	101.87823		8.38500	101.85511			670,800,000,000.00	80,000,000	1,010,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.41500	102.68924		9.41500	102.66315			8,473,500,000.00	900,000	60,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.69106		100.89771	5.67717			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.76842		100.61875	5.75438			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.82662			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.82402			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.82103			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.81830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.81677			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.80090			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.78217			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29571	100.00000	100.00000	0.29499			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29571	100.00000	100.00000	0.29499			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.72000	93.26035		9.72000	93.23590			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.23500	97.29868		8.23500	97.27700			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.24719			0.00	4,438,300,000	1,146,100,000.00
NBK11A		On 28/11/2020	Spot Bond	9.92000	96.80815		9.92000	96.78226			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44382			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37374			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.79211			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50976			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.45707			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03260			0.00	0	20,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07970			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.98500	107.94371		7.98500	107.92036			0.00	0	720,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24597			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.41500	113.10149		9.41500	113.07275			13,181,000,000.00	1,400,000	1,100,000.00
NBK4		On 28/10/2024	Spot Bond	11.40500	31.39779		11.40500	31.38850			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.38500	104.32509		8.38500	104.30156			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19069			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	7.82500	107.30875		7.82500	103.13371			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	8.73500	104.66133		8.73500	104.63661			8,735,000,000.00	1,000,000	1,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70596			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37571			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65470			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48233			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31207			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20506			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.73002			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13513			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.05119			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.06540			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00768			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36909			0.00	0	100,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	83.89199			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90624			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85387			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.95137			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.55757			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80500			0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.42342			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72434			0.00	0	100,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.71171			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.71109			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	100.00000		8.69830		100.00000	8.67652		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
NED11	On 17/09/2015	Spot Bond	9.23500		105.99703		9.23500	105.97060			0.00	0	2,290,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.41613			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.38071			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	7.14000		108.83612		7.14000	99.92182			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37916			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.86500		110.77795		12.86500	110.73981			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	112.10507			0.00	0	300,000,000.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.60636			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.94793			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.44358			0.00	2,980,000,000	1,490,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.76000		158.68011		2.76000	158.66274			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.45000		99.82754		9.45000	99.80208			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.83110			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	10.08000		103.71448		10.08000	103.73383			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28487			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.38361			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21624			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.20402			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.25460			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.28000		103.74623		10.28000	104.09922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.30521			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.25466			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.28492			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.48000		103.77806		10.48000	103.79514			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.38608			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32543			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30513			0.00	0	180,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.68880			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.56568			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.34555			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.73500		109.30427		7.73500	103.75604			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.25500		113.65233		9.25500	113.62409			0.00	0	840,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.58000		118.80679		9.58000	118.77609			5,748,000,000.00	600,000	750,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.65500		160.07404		2.65500	160.05699			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.91000		120.19942		9.91000	120.16749			0.00	0	330,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.18157			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.17425			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.00347			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.07250			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82767			0.00	0	115,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74811			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.42947			0.00	0	65,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.85282			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.25949		100.00000	18.21526			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.87024		100.00000	26.80370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	7.51500	104.68576		7.51500	104.66455			13,527,000,000.00	1,800,000	1,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.59109		100.00000	13.55706			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	92.80000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	41.51220		100.00000	41.40940			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.83884			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.50479			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.82375			0.00	0	100,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.08368			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23008			0.00	22,400,000,000	5,600,000,000.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10178			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69509			0.00	0	267,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.42726			0.00	0	2,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.04426			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76214			0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.74757			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84150			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79523			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.76479			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89214			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.83493			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.79656			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94809			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.88119			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.83361			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.03081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03515			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03710			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.04144			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06006			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06439			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.44008			0.00	4,324,300,000	1,108,100,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08076			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.28500		108.92703		7.28500	108.90549			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76000		96.05779		6.76000	96.04015			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.65000		36.58695		8.65000	36.57844			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.39500		114.39451		7.28500	114.54600		0,719,442,426,518,000.00	49,552,728,400	84,974,545,300.00	
R158	On 15/09/2015	Spot Bond	7.28500		114.56865		7.28500	114.54600			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.18500		89.28879		7.18500	89.27138			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.28500		119.82069		7.28500	119.79700			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	7.11500		83.34987		7.11500	83.33377			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.91500		113.29992		8.83000	113.97315		1,109,969,196,416,000.00	46,210,790,400	11,503,358,400.00	
R187P	On 21/12/2026	Spot Bond	8.57000		33.94982		8.57000	33.94200			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.49000		31.55127		8.49000	31.54407			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.20000		265.78815		2.25000	264.71851		22,440,000,000,000.00	10,200,000,000	34,512,514,600.00	
R201	On 21/12/2014	Spot Bond	6.51000		102.96542		6.39000	103.04976		30,760,815,036,000.00	4,725,163,600	07,548,130,000.00	
R202	On 07/12/2033	Spot Bond	2.40000		202.74277		2.44000	201.53246		13,336,799,760,000.00	5,556,999,900	52,895,500,000.00	
R2023	On 28/02/2023	Spot Bond	8.77000		97.08529		8.67000	97.65607		2,859,615,977,628,000.00	26,067,956,400	52,921,600,000.00	
R203	On 15/09/2017	Spot Bond	8.03500		103.90698		7.91500	104.25639		2,213,016,624,924,000.00	75,422,106,400	05,863,734,000.00	
R2030	On 31/01/2030	Spot Bond	9.30000		89.39809		9.30000	89.37564		527,087,730,000,000.00	56,676,100,000	50,851,100,000.00	
R2037	On 31/01/2037	Spot Bond	9.36000		92.04890		9.36000	92.02564		1,491,679,363,824,000.00	59,367,453,400	52,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond		8.27000	99.93050		8.16500	100.32122			1,891,039,576,296,000.00	28,662,584,800	60,241,902,000.00
R2048	On 28/02/2048	Spot Bond		9.42500	96.95689		9.42500	96.93223			3,330,916,906,720,000.00	53,412,934,400	39,362,534,400.00
R207	On 15/01/2020	Spot Bond		8.50000	94.67458		8.40000	95.09700			2,076,039,430,500,000.00	44,239,933,000	79,147,461,800.00
R208	On 31/03/2021	Spot Bond		8.59500	92.65514		8.50000	93.10450			2,948,910,690,708,000.00	43,096,066,400	55,760,900,000.00
R209	On 31/03/2036	Spot Bond		9.30500	73.73090		9.30000	73.74842			2,792,878,323,596,000.00	00,148,127,200	13,272,540,600.00
R210	On 31/03/2028	Spot Bond		2.45000	153.05688		2.42000	153.57998			5,880,000,000,000.00	2,400,000,000	47,053,000,000.00
R211	On 31/01/2017	Spot Bond		1.00000	125.82057		1.00000	125.81282			4,604,000,000,000.00	4,604,000,000	22,584,063,200.00
R212	On 31/01/2022	Spot Bond		2.19000	125.16749		2.19000	125.15571			3,963,900,000,000.00	1,810,000,000	04,371,787,600.00
R213	On 28/02/2031	Spot Bond		9.30500	83.52232		9.27500	83.71863			1,412,723,442,183,000.00	51,824,120,600	22,841,099,400.00
R214	On 28/02/2041	Spot Bond		9.37000	74.76859		9.37000	74.74967			5,884,417,729,507,000.00	28,006,161,100	34,379,461,100.00
R225C	On 15/03/2014	Spot Bond		6.25000	99.35352		6.25000	99.33662			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.36000	96.28312		6.36000	96.26647			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.34500	92.33883		7.34500	92.32043			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.18500	89.28879		7.18500	89.27138			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		7.10500	86.33259		7.10500	86.31594			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		7.11500	83.34987		7.11500	83.33377			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.44500	97.65489		6.44500	97.63806			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.39500	94.64910		6.39500	94.63273			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.25500	90.67472		7.25500	90.65697			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		7.12500	87.70660		7.12500	87.68974			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		7.10500	84.72837		7.10500	84.71212			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.16500	81.68555		7.16500	81.66976			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.89000	77.02325		7.89000	77.00688			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.94000	73.96208		7.94000	73.94626			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.17000	70.45332		8.17000	70.43783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond		8.15000	67.75168		8.15000	67.73681			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.13000	65.16616		8.13000	65.15190			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		8.12000	62.65599		8.12000	62.64229			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.36000	59.33328		8.36000	59.31993			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.34000	57.02786		8.34000	57.01507			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.42000	54.43593		8.42000	54.42359			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.39000	52.35530		8.39000	52.34348			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.36000	50.36872		8.36000	50.35739			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.33000	48.47149		8.33000	48.46063			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.29000	46.70120		8.29000	46.69078			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.25000	45.01287		8.25000	45.00287			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.77000	41.04977		8.77000	41.04009			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.73000	39.48957		8.73000	39.48030			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.69000	38.00326		8.69000	37.99438			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.65000	36.58695		8.65000	36.57844			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.61000	35.23696		8.61000	35.22880			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.57000	33.94982		8.57000	33.94200			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.53000	32.72229		8.53000	32.71478			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.49000	31.55127		8.49000	31.54407			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.28741			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40238			0.00	0	250,000,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.51161			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44664			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.32125			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.36123		100.00000	12.33027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.66358	100.00000	5.64956				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.98370				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.04640				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.58720				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.98768				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.39709				0.00	0	100,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.62347				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.18245				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.36757				0.00	0	60,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.41623				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	99.98071				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.01067				0.00	0	150,000,000.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.44265				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.16216				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.31267				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.20954				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.11697				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.57708				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.94020				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.12733				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.11432				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.11432				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.02701				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.15858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44918			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.25783		12.35000	102.22454			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21253			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.64390		100.00000	11.61570			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10677			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57866			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35697			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.19065			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.41988			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.56950			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.70159		100.00000	1.69737			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.23031		100.00000	9.20746			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.23608		100.00000	21.18290			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.20482		100.00000	13.18864			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.25629		100.00000	21.20479			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.97822			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.13496			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.80000	103.76594		9.80000	103.73867			2,940,000,000.00	300,000	620,000,000.00
RW23	On 10/12/2023	Spot Bond		9.92000	89.33988		9.92000	98.89875			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.42500	83.11625		10.42500	100.20382			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.34352			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.53500	107.73797		8.53500	107.71310			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.41611			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.96500	100.77502		9.96500	100.74810			0.00	0	1,370,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.14008			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.93496			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.03003			0.00	100,000,000	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.12920			0.00	0	94,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.12498			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.38500		103.42016		8.38500	103.39670		13,416,000,000,000.00	1,600,000,000	2,700,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.76500		98.10934		9.76500	98.08364			0.00	0	410,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.75086		2.60000	133.01996			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.74500		112.28798		8.74500	112.26143			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.60500		112.50383		8.60500	112.47765			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.53500		112.61199		8.53500	112.58599			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.31500		100.04440		9.31500	100.01925			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.68000		112.38812		8.68000	112.36174			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.64500		112.44210		8.64500	112.41581			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.83486			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.85699			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.93352			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.54718			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.96500		103.12793		8.96500	103.10295			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.94759			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48967			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.73496			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76421			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.15000		101.36077		10.15000	101.33320			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.48000		99.31291		10.48000	99.28488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.62825			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.93382			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.54581			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.29991			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.65500		98.56650		9.65500	98.54083			20,275,500,000.00	2,100,000	99,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		7.81315		100.00000	7.77365			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.53000		92.09231		9.53000	92.06863			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.20000		93.44837		10.20000	93.42269			6,120,000,000.00	600,000	20,300,000.00
SBS9	On 07/07/2016	Spot Bond	8.46500		107.24476		8.46500	107.22020			4,232,500,000.00	500,000	30,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.78000		124.16831		2.78000	253.94406			0.00	0	71,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		102.35412		1.70000	123.30163			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.34000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.77197		100.00000	9.74778			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.16635		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.14487		2.27000	121.30082			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.22094		6.50000	102.20298			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.93667			0.00	0	100,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.61655			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.23882			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.94500		97.52233		9.94500	97.49633			6,961,500,000.00	700,000	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.01736			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38919			0.00	0	170,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.65922			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00520			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.37893		100.00000	10.35379			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96773			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.58500	106.90470		8.58500	106.88028		15,453,000,000,000.00	1,800,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond		9.76500	93.26056		9.76500	100.25907			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.26500	100.19182		9.26500	100.16676			0.00	0	1,915,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.37599			0.00	58,500,000	219,500,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.33759			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45103			0.00	120,000,000	160,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34790			0.00	120,000,000	60,000,000.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07727			0.00	0	2,000,000,000.00
SSA01	On 28/06/2016	Spot Bond		9.01500	102.31168		9.01500	102.28690			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45193			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60943			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26333			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.18000	92.89166		10.18000	92.86631		29,522,000,000.00	2,900,000	2,410,700,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23121			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72788			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.05668			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.10800	85.55170		10.10800	85.52853			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.17000	85.27571		10.17000	85.25248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	7.63500	102.01568		7.63500	101.99469			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.66000	89.70623		9.66000	89.68286			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88716			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	9.09500	100.69511		9.09500	100.67037			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	8.18500	113.15499		8.18500	113.12992			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	3.05000	97.57535		3.05000	97.93595			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	9.11500	96.68406		9.11500	96.66039			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.89101			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.70855			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.29703			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.25000	103.06776		10.25000	103.03946			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07572			0.00	0	200,000,000.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10546			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.83509			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.50500	75.11598		10.50500	75.47403			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19046			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.22462			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.17119			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.89755			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.85316			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79465			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.80894			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79484			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.70668			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.69105			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.60219			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.54205			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.48381			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.37898			0.00	0	0.00
SY1045		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.78154			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.84680			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.74236			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.74276			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.74500	111.59861		7.74500	111.57532			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.43000	100.14211		9.43000	100.11677			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	73.26071		100.00000	73.12143			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	55.51172		100.00000	55.37425			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	22.26100		100.00000	22.20707			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.19500	107.14183		7.19500	103.13051			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15399			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01687			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18365			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08265			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.75378			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.84609			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01021			0.00	50,000,000	25,000,000.00
TFS84		On 28/07/2016	Spot Bond	8.53500	100.55008		8.53500	100.52687			682,800,000,000.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.24784				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.16925				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.17726				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.38264	7.83000	100.36134				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.16482				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.17486				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.08511				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.16482				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.17486				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.44907	7.16000	100.33091				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.19450				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.19290				0.00	0	145,000,000.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.23126				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.22608				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.38165				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36396				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.16442				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.17726				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.42578	8.73000	100.30733				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.16322				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.17486				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.63500		86.63019	9.63500	95.17953				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.19530				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.19090				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.23046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22887			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35412			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35570			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18056			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.03564		101.06155	6.02055			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.16322			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	108.95822			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.19931			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.21530			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.38321			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63163			0.00	0	200,000,000.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.17443			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17852			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17443			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17852			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.18056			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17198			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17852			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20097			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20097			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20097			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23358			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.24173			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23154			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.40404			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39999			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	9.03500		106.46490		9.03500	106.43906			4,517,500,000.00	500,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	8.57500		87.96321		8.57500	87.91599			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.82500		103.43455		8.82500	103.40988			10,590,000,000.00	1,200,000	6,071,200,000.00
TN20	On 17/09/2020	Spot Bond	9.67000		108.05392		9.67000	108.02574			1,567,563,086,000.00	162,105,800	25,875,305,800.00
TN23	On 06/11/2023	Spot Bond	9.85000		108.54963		9.85000	108.52080			0.00	0	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.98000		101.13429		9.98000	101.10752			0.00	0	14,505,000,000.00
TN27	On 14/11/2027	Spot Bond	9.98000		94.02249		9.98000	93.99720			237,581,884,000.00	23,805,800	7,570,705,800.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.60059			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.29498			0.00	10,647,600	1,690,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.54623			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.45119			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49335			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49769			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.70579			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.13752			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.41697			0.00	20,000,000	110,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.43672			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.44853			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.14831		10.00000	100.11863			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.14461		9.75000	100.11567			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.14396		100.00000	10.11500			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.97048			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.94192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.83142			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.49654			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.33154			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.34761			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.12496			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.20036			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.71294			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.48879			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.32242			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.05634			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.36356			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.18546			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		86.05628		100.00000	85.85936			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21832			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.16081			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.32940			0.00	1,600,000,000	1,600,000,000.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.29945			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.26951			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.22459			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.19126			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19464			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		93.72515		100.00000	93.49143			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21832			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.30847			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.22281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.27148			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.90000		108.59505		9.90000	108.56607			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.35683			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21107			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57814			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.25500		103.85527		10.25500	103.82658			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.51243			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.55030			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89095			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.88695			0.00	0	150,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.88687			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.58186			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60149			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.64500		112.41103		7.64500	112.38773			0.00	0	9,730,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000		231.59727		1.48000	231.57999			2,557,144,000,000.00	1,727,800,000	3,977,500,000.00
WSP1	On 28/05/2015	Spot Bond	7.58500		103.42844		7.58500	103.40717			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.42000		103.33901		8.42000	103.31547			0.00	0	8,760,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.72000		102.86292		8.72000	102.83867			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	9.02500		101.57379		9.02500	101.54902			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	9.04000		101.48143		9.04000	101.45664			0.00	0	2,290,000,000.00
Z014	On 30/06/2015	Spot Bond	7.23500		90.52536		7.23500	90.50758			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.41500		99.05985		6.41500	99.04261			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.42500		97.51113		6.42500	97.49439			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.16500		88.71754		7.16500	88.70038			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.40500		94.99204		6.40500	94.97550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	7.23500	90.50758		7.23500	90.48982			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	8.11000	63.83408		8.11000	63.82006			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.69106		100.00000	30.63283			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.24516		100.00000	16.21434			0.00	0	0.00
Total for j-Bonds :										64,544,656,969,374,000.00	1,444,761,320	52 164 137 155.00
Grand Total:										64,544,667,128,482,600.00	1,444,883,987	52 167 651 208.00