



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 17/02/2014	Any day expiry	11.14410	11.14410		11.20980	11.20980		17.05	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	175.76110	0.17576	229.04080	0.22904	16.90	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	111.66110	0.11166	99.24080	0.09924	16.90	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	112.26930	0.11227	0.00000	0.00000	17.48	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	188.16930	0.18817	0.00000	0.00000	17.48	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	37.88710	0.03789	0.00000	0.00000	19.42	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	433.78710	0.43379	0.00000	0.00000	19.42	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.14760	11.14760	11.21320	11.21320	17.02	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	653.23900	0.65324	720.18970	0.72019	16.68	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	5.63900	0.00564	6.98970	0.00699	16.68	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	234.86840	0.23487	291.81880	0.29182	16.71	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	87.26840	0.08727	78.61880	0.07862	16.71	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	97.31660	0.09732	133.75580	0.13376	17.88	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	249.71660	0.24972	220.55580	0.22056	17.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.15970	11.15970	11.22540	11.22540	16.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,859.70210	2.85970	2,925.40340	2.92540	28.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00210	0.00000	0.00340	0.00000	28.79	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,161.00310	1.16100	1,227.07320	1.22707	18.60	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	1.30310	0.00130	1.67320	0.00167	18.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	604.27610	0.60428	671.30630	0.67131	15.58	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	14.57610	0.01458	15.90630	0.01591	15.58	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	594.88580	0.59489	661.91580	0.66192	15.52	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	15.18580	0.01519	16.51580	0.01652	15.52	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	585.52040	0.58552	652.54750	0.65255	15.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	15.82040	0.01582	17.14750	0.01715	15.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	407.16480	0.40716	0.00000	0.00000	15.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	47.46480	0.04746	0.00000	0.00000	15.82	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.16140	11.16140	11.22710	11.22710	16.54	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	552.59180	0.55259	618.41820	0.61842	15.48	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	21.19180	0.02119	21.31820	0.02132	15.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.16320	11.16320	11.22880	11.22880	16.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,073.22220	2.07322	2,138.83120	2.13883	22.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.02220	0.00002	0.03120	0.00003	22.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,063.22330	2.06322	2,128.83260	2.12883	22.20	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 28/02/2014	Any day expiry	9.10	Put	0.02330	0.00002	0.00002		0.03260	0.00003	0.023	22.20	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,053.22450	2.05322	2.05322	2,118.83420	2.11883	2,053.225	22.15	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.02450	0.00002	0.00002	0.03420	0.00003	0.025	22.15	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	170.17210	0.17017	0.17017	213.22410	0.21322	170.172	16.84	0.00	0	1,500.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	216.97210	0.21697	0.21697	194.42410	0.19442	216.972	16.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future			11.19270	11.19270	11.19270	11.25830	11.25830		16.29	314,257,437.90	28,077	1,495,035.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,492.70090	3.49270	3.49270	3,558.30100	3.55830	3,492.701	25.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00090	0.00000	0.00000	0.00100	0.00000	0.001	25.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,992.71070	2.99271	2.99271	3,058.31370	3.05831	2,992.711	24.13	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.01070	0.00001	0.00001	0.01370	0.00001	0.011	24.13	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,492.77300	2.49277	2.49277	2,558.39830	2.55840	2,492.773	22.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.07300	0.00007	0.00007	0.09830	0.00010	0.073	22.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,943.11470	1.94311	1.94311	2,008.87080	2.00887	1,943.115	19.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.41470	0.00041	0.00041	0.57080	0.00057	0.415	19.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,603.77100	1.60377	1.60377	1,669.69130	1.66969	1,603.771	18.07	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.07100	0.00107	0.00107	1.39130	0.00139	1.071	18.07	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,593.80190	1.59380	1.59380	1,659.72880	1.65973	1,593.802	18.02	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	1.10190	0.00110	0.00110	1.42880	0.00143	1.102	18.02	0.00	0	16,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,583.83370	1.58383	1.58383	1,649.76740	1.64977	1,583.834	17.97	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	1.13370	0.00113	0.00113	1.46740	0.00147	1.134	17.97	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,494.16650	1.49417	1.49417	1,560.16660	1.56017	1,494.166	17.49	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	1.46650	0.00147	0.00147	1.86660	0.00187	1.467	17.49	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,444.39400	1.44439	1.44439	1,510.43560	1.51044	1,444.394	17.23	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	1.69400	0.00169	0.00169	2.13560	0.00214	1.694	17.23	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,394.65840	1.39466	1.39466	1,460.74490	1.46074	1,394.658	16.97	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	1.95840	0.00196	0.00196	2.44490	0.00244	1.958	16.97	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,295.32450	1.29532	1.29532	1,361.51090	1.36151	1,295.324	16.44	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	2.62450	0.00262	0.00262	3.21090	0.00321	2.624	16.44	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,196.22990	1.19623	1.19623	1,262.52890	1.26253	1,196.230	15.92	0.00	0	13,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	3.52990	0.00353	0.00353	4.22890	0.00423	3.530	15.92	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,048.76990	1.04877	1.04877	1,114.72980	1.11473	1,048.770	15.36	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	6.06990	0.00607	0.00607	6.42980	0.00643	6.070	15.36	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,000.37920	1.00038	1.00038	1,066.34690	1.06635	1,000.379	15.33	0.00	0	500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	7.67920	0.00768	0.00768	8.04690	0.00805	7.679	15.33	0.00	0	33,901.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	981.12030	0.98112	0.98112	1,047.08620	1.04709	981.120	15.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	8.42030	0.00842	0.00842	8.78620	0.00879	8.420	15.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	952.34770	0.95235	0.95235	1,018.30490	1.01830	952.348	15.30	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	9.64770	0.00965	0.00965	10.00490	0.01000	9.648	15.30	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	904.73710	0.90474	0.90474	970.65990	0.97066	904.737	15.26	0.00	0	40,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	12.03710	0.01204	0.01204	12.35990	0.01236	12.037	15.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	895.27130	0.89527	0.89527	961.18410	0.96118	895.271	15.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	12.57130	0.01257	0.01257	12.88410	0.01288	12.571	15.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	876.40130	0.87640	0.87640	942.28880	0.94229	876.401	15.24	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	13.70130	0.01370	0.01370	13.98880	0.01399	13.701	15.24	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	866.99780	0.86700	0.86700	932.87060	0.93287	866.998	15.24	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	14.29780	0.01430	0.01430	14.57060	0.01457	14.298	15.24	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	857.61670	0.85762	0.85762	923.47280	0.92347	857.617	15.23	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	14.91670	0.01492	0.01492	15.17280	0.01517	14.917	15.23	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	811.06100	0.81106	0.81106	876.81010	0.87681	811.061	15.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	18.36100	0.01836	0.01836	18.51010	0.01851	18.361	15.20	0.00	0	2,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	765.15240	0.76515	0.76515	830.74330	0.83074	765.152	15.17	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	22.45240	0.02245	0.02245	22.44330	0.02244	22.452	15.17	0.00	0	1,750.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	719.97660	0.71998	0.71998	785.34860	0.78535	719.977	15.14	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	27.27660	0.02728	0.02728	27.04860	0.02705	27.277	15.14	0.00	0	2,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	675.62660	0.67563	0.67563	740.70620	0.74071	675.627	15.10	0.00	0	50.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	32.92660	0.03293	0.03293	32.40620	0.03241	32.927	15.10	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	632.19650	0.63220	0.63220	696.89950	0.69690	632.197	15.07	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	39.49650	0.03950	38.59950	0.03860	39.497	15.07	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	623.62930	0.62363	688.24590	0.68825	623.629	15.07	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	40.92930	0.04093	39.94590	0.03995	40.929	15.07	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	589.78570	0.58979	654.01350	0.65401	589.786	15.04	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	47.08570	0.04709	45.71350	0.04571	47.086	15.04	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	565.69630	0.56570	628.76110	0.62876	565.696	15.11	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	52.99630	0.05300	50.46110	0.05046	52.996	15.11	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	549.92330	0.54992	612.14040	0.61214	549.923	15.15	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	57.22330	0.05722	53.84040	0.05384	57.223	15.15	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	511.52390	0.51152	572.67260	0.57267	511.524	15.27	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	68.82390	0.06882	64.37260	0.06437	68.824	15.27	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	474.66630	0.47467	534.58990	0.53459	474.666	15.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	81.96630	0.08197	76.28990	0.07629	81.966	15.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	446.33460	0.44633	505.16670	0.50517	446.335	15.47	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	93.63460	0.09363	86.86670	0.08687	93.635	15.47	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	439.41490	0.43941	497.95980	0.49796	439.415	15.50	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	96.71490	0.09671	89.65980	0.08966	96.715	15.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	405.82470	0.40582	462.84000	0.46284	405.825	15.61	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	113.12470	0.11312	104.54000	0.10454	113.125	15.61	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	116.60970	0.11661	107.70160	0.10770	116.610	15.63	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	399.30970	0.39931	456.00160	0.45600	399.310	15.63	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	380.17340	0.38017	435.86320	0.43586	380.173	15.70	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	127.47340	0.12747	117.56320	0.11756	127.473	15.70	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	343.75980	0.34376	397.30510	0.39731	343.760	15.84	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	151.05980	0.15106	139.00510	0.13901	151.060	15.84	0.00	0	1,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	320.86780	0.32087	372.88870	0.37289	320.868	15.93	0.00	0	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	168.16780	0.16817	154.58870	0.15459	168.168	15.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	288.59920	0.28860	338.21210	0.33821	288.599	16.07	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	195.89920	0.19590	179.91210	0.17991	195.899	16.07	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	263.58630	0.26359	311.10000	0.31110	263.586	16.18	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	220.88630	0.22089	202.80000	0.20280	220.886	16.18	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	240.25010	0.24025	285.59830	0.28560	240.250	16.29	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	247.55010	0.24755	227.29830	0.22730	247.550	16.29	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	219.92430	0.21992	261.68460	0.26168	219.924	16.50	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	277.22430	0.27722	253.38460	0.25338	277.224	16.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	140.02790	0.14003	170.83650	0.17084	140.028	17.53	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	447.32790	0.44733	412.53650	0.41254	447.328	17.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	88.64280	0.08864	110.21310	0.11021	88.643	18.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	645.94280	0.64594	601.91310	0.60191	645.943	18.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	57.66630	0.05767	72.26980	0.07227	57.666	19.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	864.96630	0.86497	813.96980	0.81397	864.966	19.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	38.29680	0.03830	48.26610	0.04827	38.297	20.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,095.59680	1.09560	1,039.96610	1.03997	1,095.597	20.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	25.53300	0.02553	32.67920	0.03268	25.533	21.98	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,332.83300	1.33283	1,274.37920	1.27438	1,332.833	21.98	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	20.17300	0.02017	25.97630	0.02598	20.173	22.60	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,477.47300	1.47747	1,417.67630	1.41768	1,477.473	22.60	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	18.68340	0.01868	24.10210	0.02410	18.683	22.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,525.98340	1.52598	1,465.80210	1.46580	1,525.983	22.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	14.92780	0.01493	19.35230	0.01935	14.928	23.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,672.22780	1.67223	1,611.05230	1.61105	1,672.228	23.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	12.03110	0.01203	15.66170	0.01566	12.031	24.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,819.33110	1.81933	1,757.36170	1.75736	1,819.331	24.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	4.23070	0.00423	5.52660	0.00553	4.231	30.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,061.53070	3.06153	2,997.22660	2.99723	3,061.531	30.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3.84710	0.00385	5.05330	0.00505	3.847	32.30	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	3,311.14710	3.31115	3,246.75330	3.24675	3,311.147	32.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.80060	0.00080	1.35350	0.00135	0.801	32.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,158.10060	4.15810	4,093.05350	4.09305	4,158.101	32.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.39100	0.00039	0.69460	0.00069	0.391	32.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,507.69100	4.50769	4,442.39460	4.44239	4,507.691	32.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.19620	11.19620	11.26180	11.26180		16.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,106.53930	2.10654	2,172.24360	2.17224	2,106.539	20.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.33930	0.00034	0.44360	0.00044	0.339	20.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,096.54840	2.09655	2,162.25510	2.16226	2,096.548	20.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.34840	0.00035	0.45510	0.00046	0.348	20.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,086.55760	2.08656	2,152.26680	2.15227	2,086.558	20.56	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.35760	0.00036	0.46680	0.00047	0.358	20.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.20840	11.20840	11.27400	11.27400		16.25	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,908.42860	2.90843	2,974.03560	2.97404	2,908.429	22.41	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.02860	0.00003	0.03560	0.00004	0.029	22.41	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,116.07770	1.11608	1,182.59720	1.18260	1,116.078	15.26	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.67770	0.00768	8.59720	0.00860	7.678	15.26	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.26260	11.26260	11.32910	11.32910		16.23	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,962.97390	2.96297	3,029.55480	3.02955	2,962.974	21.73	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.37390	0.00037	0.45480	0.00045	0.374	21.73	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,337.05500	1.33706	1,404.07850	1.40408	1,337.055	15.75	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	14.45500	0.01446	14.97850	0.01498	14.455	15.75	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	597.91980	0.59792	0.00000	0.00000	597.920	15.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	135.31980	0.13532	0.00000	0.00000	135.320	15.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.32240	11.32240	11.39070	11.39070		16.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,406.21790	1.40622	1,476.01140	1.47601	1,406.218	15.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	23.81790	0.02382	25.31140	0.02531	23.818	15.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,396.72410	1.39672	1,466.54670	1.46655	1,396.724	15.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	24.32410	0.02432	25.84670	0.02585	24.324	15.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,387.24030	1.38724	1,457.09230	1.45709	1,387.240	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	24.84030	0.02484	26.39230	0.02639	24.840	15.27	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.32440	11.32440	11.39270	11.39270		16.01	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,025.23130	3.02523	3,093.69000	3.09369	3,025.231	20.06	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.83130	0.00083	0.99000	0.00099	0.831	20.06	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,220.95520	1.22096	1,291.42490	1.29142	1,220.955	14.85	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	36.55520	0.03656	38.72490	0.03872	36.555	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.35800	11.35800	11.42710	11.42710		16.03	141,293,520.00	12,440	182,419.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,358.69450	3.35869	3,427.99040	3.42799	3,358.695	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.69450	0.00069	0.89040	0.00089	0.695	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,909.62600	2.90963	2,979.05870	2.97906	2,909.626	19.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.62600	0.00163	1.95870	0.00196	1.626	19.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,720.31150	2.72031	2,789.81400	2.78981	2,720.312	18.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.31150	0.00231	2.71400	0.00271	2.312	18.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,610.82910	2.61083	2,680.37370	2.68037	2,610.829	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	2.82910	0.00283	3.27370	0.00327	2.829	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,580.98870	2.58099	2,650.54500	2.65055	2,580.989	18.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.98870	0.00299	3.44500	0.00345	2.989	18.10	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,561.10010	2.56110	2,630.66400	2.63066	2,561.100	18.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.10010	0.00310	3.56400	0.00356	3.100	18.04	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,362.46100	2.36246	2,432.09870	2.43210	2,362.461	17.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	4.46100	0.00446	4.99870	0.00500	4.461	17.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,164.65570	2.16466	2,234.44820	2.23445	2,164.656	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	6.65570	0.00666	7.34820	0.00735	6.656	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,783.18160	1.78318	1,853.62960	1.85363	1,783.182	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	15.18160	0.01518	16.52960	0.01653	15.182	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,773.49620	1.77350	1,843.96500	1.84397	1,773.496	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	15.49620	0.01550	16.86500	0.01687	15.496	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,763.81640	1.76382	1,834.30660	1.83431	1,763.816	16.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	15.81640	0.01582	17.20660	0.01721	15.816	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,628.99410	1.62899	1,699.79380	1.69979	1,628.994	15.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	20.99410	0.02099	22.69380	0.02269	20.994	15.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,600.28920	1.60029	1,671.15920	1.67116	1,600.289	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	22.28920	0.02229	24.05920	0.02406	22.289	15.64	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,581.19270	1.58119	1,652.11010	1.65211	1,581.193	15.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	23.19270	0.02319	25.01010	0.02501	23.193	15.60	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,420.34090	1.42034	1,491.67220	1.49167	1,420.341	15.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.34090	0.03234	34.57220	0.03457	32.341	15.23	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,392.26150	1.39226	1,463.66600	1.46367	1,392.261	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	34.26150	0.03426	36.56600	0.03657	34.262	15.17	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,382.92470	1.38292	1,454.35250	1.45435	1,382.925	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	34.92470	0.03492	37.25250	0.03725	34.925	15.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,271.83820	1.27184	1,343.54670	1.34355	1,271.838	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	43.83820	0.04384	46.44670	0.04645	43.838	14.89	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,253.50910	1.25351	1,325.26140	1.32526	1,253.509	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	45.50910	0.04551	48.16140	0.04816	45.509	14.84	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	954.60310	0.95460	1,024.31520	1.02432	954.603	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	96.60310	0.09660	97.21520	0.09722	96.603	14.73	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	899.13830	0.89914	968.41260	0.96841	899.138	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	111.13830	0.11114	111.31260	0.11131	111.138	14.73	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	852.83470	0.85283	921.65920	0.92166	852.835	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	124.83470	0.12483	124.55920	0.12456	124.835	14.73	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	845.23240	0.84523	913.97470	0.91397	845.232	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	127.23240	0.12723	126.87470	0.12687	127.232	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	837.66560	0.83767	906.32160	0.90632	837.666	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	129.66560	0.12967	129.22160	0.12922	129.666	14.74	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	728.31870	0.72832	795.41710	0.79542	728.319	14.74	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	170.31870	0.17032	168.31710	0.16832	170.319	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	665.50920	0.66551	728.24160	0.72824	665.509	14.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	207.50920	0.20751	201.14160	0.20114	207.509	14.97	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	607.06420	0.60706	667.60900	0.66761	607.064	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	249.06420	0.24906	240.50900	0.24051	249.064	15.21	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	502.96710	0.50297	558.58860	0.55859	502.967	15.68	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	344.96710	0.34497	331.48860	0.33149	344.967	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	379.13060	0.37913	425.73480	0.42573	379.131	16.48	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	521.13060	0.52113	498.63480	0.49863	521.131	16.48	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	345.79650	0.34580	389.65420	0.38965	345.797	16.78	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	587.79650	0.58780	562.55420	0.56255	587.797	16.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	263.47460	0.26347	299.49380	0.29949	263.475	17.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	805.47460	0.80547	772.39380	0.77239	805.475	17.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	241.49900	0.24150	274.91300	0.27491	241.499	17.99	0.00	0	36,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	883.49900	0.88350	847.81300	0.84781	883.499	17.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	231.32440	0.23132	263.58660	0.26359	231.324	18.15	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	923.32440	0.92332	886.48660	0.88649	923.324	18.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	203.74310	0.20374	232.72770	0.23273	203.743	18.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,045.74310	1.04574	1,005.62770	1.00563	1,045.743	18.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	197.07440	0.19707	225.23010	0.22523	197.074	18.75	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,079.07440	1.07907	1,038.13010	1.03813	1,079.074	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	159.74290	0.15974	183.00720	0.18301	159.743	19.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,301.74290	1.30174	1,255.90720	1.25591	1,301.743	19.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	117.90240	0.11790	135.39930	0.13540	117.902	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,659.90240	1.65990	1,608.29930	1.60830	1,659.902	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	89.51020	0.08951	102.69980	0.10270	89.510	22.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,031.51020	2.03151	1,975.59980	1.97560	2,031.510	22.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	73.44960	0.07345	82.35720	0.08236	73.450	23.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,365.44960	2.36545	2,305.25720	2.30526	2,365.450	23.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	69.48050		0.06948		75.90450	0.07590	69.481	25.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,711.48050		2.71148	2,648.80450	2.64880	2,711.480	2,711.480	25.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.36790		11.36790	11.43720	11.43720			15.98	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,591.19050		2.59119	2,660.99710	2.66100	2,591.190	2,591.190	18.03	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.29050		0.00329	3.79710	0.00380	3.291	3.291	18.03	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,283.44620		1.28345	1,355.56890	1.35557	1,283.446	1,283.446	14.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	45.54620		0.04555	48.36890	0.04837	45.546	45.546	14.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	206.08630		0.20609	235.27000	0.23527	206.086	206.086	18.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,078.18630		1.07819	1,038.07000	1.03807	1,078.186	1,078.186	18.67	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.38570		11.38570	11.45540	11.45540			16.06	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,087.30610		3.08731	3,157.42160	3.15742	3,087.306	3,087.306	19.27	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.60610		0.00161	2.02160	0.00202	1.606	1.606	19.27	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	751.21170		0.75121	819.86800	0.81987	751.212	751.212	14.70	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	185.51170		0.18551	184.46800	0.18447	185.512	185.512	14.70	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.44700		11.44700	11.51810	11.51810			15.97	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,149.65750		3.14966	3,221.50060	3.22150	3,149.658	3,149.658	18.75	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.65750		0.00266	3.40060	0.00340	2.658	2.658	18.75	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	828.11250		0.82811	900.68000	0.90068	828.113	828.113	14.56	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	201.11250		0.20111	202.58000	0.20258	201.113	201.113	14.56	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.44900		11.44900	11.52010	11.52010			15.97	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	664.61650		0.66462	729.97630	0.72998	664.616	664.616	15.09	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	315.61650		0.31562	309.87630	0.30988	315.617	315.617	15.09	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	312.56110		0.31256	353.70180	0.35370	312.561	312.561	17.77	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	953.56110		0.95356	923.60180	0.92360	953.561	953.561	17.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.50040		11.50040	11.57330	11.57330			16.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,569.50900		1.56951	1,646.89340	1.64689	1,569.509	1,569.509	15.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	59.10900		0.05911	63.59340	0.06359	59.109	59.109	15.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,560.38070		1.56038	1,637.82160	1.63782	1,560.381	1,560.381	15.10	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	59.98070		0.05998	64.52160	0.06452	59.981	59.981	15.10	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,551.26390		1.55126	1,628.76000	1.62876	1,551.264	1,551.264	15.08	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	60.86390		0.06086	65.46000	0.06546	60.864	60.864	15.08	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,266.43360		1.26643	1,345.80520	1.34581	1,266.434	1,266.434	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	96.03360		0.09603	102.50520	0.10251	96.034	96.034	14.47	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	366.46060		0.36646	411.28510	0.41129	366.461	366.461	17.57	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	936.06060		0.93606	907.98510	0.90799	936.061	936.061	17.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.55390		11.55390	11.62830	11.62830			16.09	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,656.30240		3.65630	3,730.84970	3.73085	3,656.302	3,656.302	19.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.40240		0.00240	2.54970	0.00255	2.402	2.402	19.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,160.30410		3.16030	3,235.11050	3.23511	3,160.304	3,160.304	18.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.40410		0.00640	6.81050	0.00681	6.404	6.404	18.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,765.35630		2.76536	2,840.65050	2.84065	2,765.356	2,765.356	17.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.45630		0.01146	12.35050	0.01235	11.456	11.456	17.37	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,686.73670		2.68674	2,762.16680	2.76217	2,686.737	2,686.737	17.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.83670		0.01284	13.86680	0.01387	12.837	12.837	17.18	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,667.10540		2.66711	2,742.57190	2.74257	2,667.105	2,667.105	17.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.20540		0.01321	14.27190	0.01427	13.205	13.205	17.14	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,569.10370		2.56910	2,644.76690	2.64477	2,569.104	2,569.104	16.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.20370		0.01520	16.46690	0.01647	15.204	15.204	16.90	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,277.19700		2.27720	2,353.36470	2.35336	2,277.197	2,277.197	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	23.29700		0.02330	25.06470	0.02506	23.297	23.297	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,990.96740		1.99097	2,067.95230	2.06795	1,990.967	1,990.967	15.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	37.06740		0.03707	39.65230	0.03965	37.067	37.067	15.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,822.35990		1.82236	1,899.91210	1.89991	1,822.360	1,822.360	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	48.45990		0.04846	51.61210	0.05161	48.460	48.460	15.40	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,711.58820		1.71159	1,789.53770	1.78954	1,711.588	1,711.588	15.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	57.68820		0.05769	61.23770	0.06124	57.688	57.688	15.20	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,620.43100		1.62043	1,698.71590	1.69872	1,620.431	1,620.431	15.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	66.53100	0.06653	70.41590	0.07042	66.531	15.03	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,450.56090	1.45056	1,529.46490	1.52946	1,450.561	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	86.66090	0.08666	91.16490	0.09116	86.661	14.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,432.96140	1.43296	1,511.92800	1.51193	1,432.961	14.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	89.06140	0.08906	93.62800	0.09363	89.061	14.67	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,415.41970	1.41542	1,494.44600	1.49445	1,415.420	14.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	91.51970	0.09152	96.14600	0.09615	91.520	14.64	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,363.15200	1.36315	1,442.35210	1.44235	1,363.152	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	99.25200	0.09925	104.05210	0.10405	99.252	14.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,354.49440	1.35449	1,433.72290	1.43372	1,354.494	14.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	100.59440	0.10059	105.42290	0.10542	100.594	14.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,345.85250	1.34585	1,425.10690	1.42511	1,345.853	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	101.95250	0.10195	106.80690	0.10681	101.953	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,285.81100	1.28581	1,365.24620	1.36525	1,285.811	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	111.91100	0.11191	116.94620	0.11695	111.911	14.38	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,190.11130	1.19011	1,266.94530	1.26695	1,190.111	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	136.21130	0.13621	138.64530	0.13865	136.211	14.40	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	870.36250	0.87036	943.80220	0.94380	870.363	14.63	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	266.46250	0.26646	265.50220	0.26550	266.463	14.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	596.86430	0.59686	656.66480	0.65666	596.864	15.99	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	552.96430	0.55296	538.36480	0.53836	552.964	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	434.24940	0.43425	482.53350	0.48253	434.249	17.24	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	880.34940	0.88035	854.23350	0.85423	880.349	17.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	407.88410	0.40788	453.90860	0.45391	407.884	17.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	953.98410	0.95398	925.60860	0.92561	953.984	17.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	350.44490	0.35044	391.24710	0.39125	350.445	18.14	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,146.54490	1.14654	1,112.94710	1.11295	1,146.545	18.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	342.25030	0.34225	382.28930	0.38229	342.250	18.24	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,178.35030	1.17835	1,143.98930	1.14399	1,178.350	18.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	332.35140	0.33235	371.45580	0.37146	332.351	18.37	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,218.45140	1.21845	1,183.15580	1.18316	1,218.451	18.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	303.11380	0.30311	339.33850	0.33934	303.114	18.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,349.21380	1.34921	1,311.03850	1.31104	1,349.214	18.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	224.08450	0.22408	252.04910	0.25205	224.085	20.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,820.18450	1.82018	1,773.74910	1.77375	1,820.185	20.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	179.16810	0.17917	201.69770	0.20170	179.168	21.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,225.26810	2.22527	2,173.39770	2.17340	2,225.268	21.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	156.52830	0.15653	173.06780	0.17307	156.528	22.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,602.62830	2.60263	2,544.76780	2.54477	2,602.628	22.54	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.66520	11.66520	11.74300	11.74300		16.19	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,603.56830	1.60357	1,685.46320	1.68546	1,603.568	14.75	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	98.36830	0.09837	102.46320	0.10246	98.368	14.75	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	567.01720	0.56702	621.25720	0.62126	567.017	16.80	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	811.81720	0.81182	788.25720	0.78826	811.817	16.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.75580	11.75580	11.83450	11.83450		16.30	0.00	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,762.07590	3.76208	3,841.32520	3.84133	3,762.076	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	6.27590	0.00628	6.82520	0.00683	6.276	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,319.41390	3.31941	3,399.06710	3.39907	3,319.414	17.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	13.61390	0.01361	14.56710	0.01457	13.614	17.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,270.24920	3.27025	3,349.95450	3.34995	3,270.249	17.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	14.44920	0.01445	15.45450	0.01545	14.449	17.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,221.13180	3.22113	3,300.89100	3.30089	3,221.132	17.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	15.33180	0.01533	16.39100	0.01639	15.332	17.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,781.62730	2.78163	2,861.97410	2.86197	2,781.627	16.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	25.82730	0.02583	27.47410	0.02747	25.827	16.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,302.34480	2.30234	2,382.81970	2.38282	2,302.345	15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	46.54480	0.04654	48.31970	0.04832	46.545	15.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Call	2,246.38680	2.24639	2,326.90900	2.32691	2,246.387	15.53	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Put	50.58680	0.05059	52.40900	0.05241	50.587	15.53	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	2,209.24300	2.20924	2,289.79420	2.28979	2,209.243	15.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	53.44300	0.05344	55.29420	0.05529	53.443	15.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,846.17100	1.84617	1,926.80270	1.92680	1,846.171	15.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	90.37100	0.09037	92.30270	0.09230	90.371	15.03	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,518.95170	1.51895	1,599.06750	1.59907	1,518.952	14.61	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	143.15170	0.14315	144.56750	0.14457	143.152	14.61	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,420.08110	1.42008	1,499.84850	1.49985	1,420.081	14.47	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	164.28110	0.16428	165.34850	0.16535	164.281	14.47	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	1,267.52960	1.26753	1,345.84900	1.34585	1,267.530	14.46	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	211.72960	0.21173	211.34900	0.21135	211.730	14.46	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	1,092.59660	1.09260	1,167.44160	1.16744	1,092.597	14.71	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	296.79660	0.29680	292.94160	0.29294	296.797	14.71	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	1,067.29950	1.06730	1,141.51720	1.14152	1,067.299	14.75	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	311.49950	0.31150	307.01720	0.30702	311.500	14.75	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	950.08310	0.95008	1,018.08140	1.01808	950.083	15.01	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	394.28310	0.39428	383.58140	0.38358	394.283	15.01	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	807.93060	0.80793	870.73510	0.87074	807.931	15.72	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	552.13060	0.55213	536.23510	0.53624	552.131	15.72	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	620.77090	0.62077	674.47240	0.67447	620.771	16.85	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	864.97090	0.86497	839.97240	0.83997	864.971	16.85	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	617.56350	0.61756	671.06600	0.67107	617.563	16.88	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	871.76350	0.87176	846.56600	0.84657	871.764	16.88	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	483.35720	0.48336	527.43630	0.52744	483.357	17.96	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,227.55720	1.22756	1,192.93630	1.19294	1,227.557	17.96	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	383.94700	0.38395	420.09950	0.42010	383.947	19.08	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,628.14700	1.62815	1,585.59950	1.58560	1,628.147	19.08	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	297.25000	0.29725	325.88200	0.32588	297.250	20.35	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,141.45000	2.14145	2,091.38200	2.09138	2,141.450	20.35	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	242.66340	0.24266	262.66700	0.26267	242.663	21.81	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	2,686.86340	2.68686	2,628.16700	2.62817	2,686.863	21.81	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	241.82140	0.24182	261.62780	0.26163	241.821	21.93	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	2,716.02140	2.71602	2,657.12780	2.65713	2,716.021	21.93	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future			11.96410	11.96410	12.05020	12.05020		16.78	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Call	1,309.26620	1.30927	1,385.93310	1.38593	1,309.266	14.95	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Put	335.16620	0.33517	325.73310	0.32573	335.166	14.95	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	1,303.02310	1.30302	1,379.53700	1.37954	1,303.023	14.96	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	338.92310	0.33892	329.33700	0.32934	338.923	14.96	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Call	1,296.80870	1.29681	1,373.16460	1.37316	1,296.809	14.97	0.00	0	0.00	
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Put	342.70870	0.34271	332.96460	0.33296	342.709	14.97	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry			11.13220	11.13220	11.19790	11.19790		18.07	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.24	Call	6,407.40110	0.06407	10,675.60450	0.10676	6,407.401	19.16	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.24	Put	17,187.40110	0.17187	14,885.60450	0.14886	17,187.401	19.16	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.25	Call	6,112.00340	0.06112	10,279.63620	0.10280	6,112.003	19.24	0.00	0	200.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.25	Put	17,892.00340	0.17892	15,489.63620	0.15490	17,892.003	19.24	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.26	Call	5,828.51770	0.05829	9,895.53640	0.09896	5,828.518	19.32	0.00	0	0.00	
\$ / R MAXI	On	10/02/2014	Any day expiry	11.26	Put	18,608.51770	0.18609	16,105.53640	0.16106	18,608.518	19.32	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			11.19270	11.19270	11.25830	11.25830		16.29	559,635.00	50	666.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.33	Call	87,640.12960	0.87640	94,228.87510	0.94229	87,640.130	15.24	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.33	Put	1,370.12960	0.01370	1,398.87510	0.01399	1,370.130	15.24	0.00	0	200.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Call	72,894.88970	0.72895	79,437.01010	0.79437	72,894.890	15.14	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Put	2,624.88970	0.02625	2,607.01010	0.02607	2,624.890	15.14	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Call	71,997.66210	0.71998	78,534.86040	0.78535	71,997.662	15.14	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	2,727.66210	0.02728	2,704.86040	0.02705	2,727.662	15.14	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	71,103.73280	0.71104	77,635.71830	0.77636	71,103.733	15.13	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,833.73280	0.02834	2,805.71830	0.02806	2,833.733	15.13	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	42,577.76580	0.42578	48,372.77800	0.48373	42,577.766	15.54	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	10,307.76580	0.10308	9,542.77800	0.09543	10,307.766	15.54	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	10,635.83000	0.10636	9,840.34560	0.09840	10,635.830	15.56	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	41,905.83000	0.41906	47,670.34560	0.47670	41,905.830	15.56	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.28100	11.28100		11.34820		16.21	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	31,874.35870	0.31874	35,877.01940	0.35877	31,874.359	16.51	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	42,774.35870	0.42774	40,057.01940	0.40057	42,774.359	16.51	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	31,514.14380	0.31514	35,484.90470	0.35485	31,514.144	16.55	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	43,414.14380	0.43414	40,664.90470	0.40665	43,414.144	16.55	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	31,158.21620	0.31158	35,096.93250	0.35097	31,158.216	16.58	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	44,058.21620	0.44058	41,276.93250	0.41277	44,058.216	16.58	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.35800	11.35800		11.42710		16.03	56,790.00	5	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	80,772.95510	0.80773	87,602.64440	0.87603	80,772.955	14.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	13,972.95510	0.13973	13,892.64440	0.13893	13,972.955	14.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	80,033.13360	0.80033	86,853.29910	0.86853	80,033.134	14.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	14,233.13360	0.14233	14,143.29910	0.14143	14,233.134	14.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	79,296.78560	0.79297	86,107.20550	0.86107	79,296.786	14.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	14,496.78560	0.14497	14,397.20550	0.14397	14,496.786	14.74	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.55390	11.55390		11.62830		16.09	0.00	0	35.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	108,439.86260	1.08440	116,051.21330	1.16051	108,439.863	14.47	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	17,049.86260	0.17050	17,221.21330	0.17221	17,049.863	14.47	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	17,315.56010	0.17316	17,480.76140	0.17481	17,315.560	14.47	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	107,705.56010	1.07706	115,310.76140	1.15311	107,705.560	14.47	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	106,974.09220	1.06974	114,572.72720	1.14573	106,974.092	14.48	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	17,584.09220	0.17584	17,742.72720	0.17743	17,584.092	14.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.23500	18.23500		18.39830		16.21	36,524,705.00	2,003	37,424.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	7,835.00000	7.83500	7,998.30000	7.99830	7,835.000	28.73	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.73	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,385.04550	5.38505	5,548.34670	5.54835	5,385.046	28.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.04550	0.00005	0.04670	0.00005	0.045	28.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,235.05680	5.23506	5,398.36180	5.39836	5,235.057	28.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.05680	0.00006	0.06180	0.00006	0.057	28.06	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,985.35650	3.98536	4,148.56670	4.14857	3,985.357	23.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.35650	0.00036	0.26670	0.00027	0.356	23.81	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.37830	0.00038	0.27980	0.00028	0.378	23.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,945.37830	3.94538	4,108.57980	4.10858	3,945.378	23.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,935.38390	3.93538	4,098.58310	4.09858	3,935.384	23.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.38390	0.00038	0.28310	0.00028	0.384	23.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,925.38960	3.92539	4,088.58650	4.08859	3,925.390	23.61	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.38960	0.00039	0.28650	0.00029	0.390	23.61	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.51650	0.00052	0.35990	0.00036	0.516	22.96	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,735.51650	3.73552	3,898.65990	3.89866	3,735.517	22.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,837.51070	2.83751	3,000.25660	3.00026	2,837.511	20.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	2.51070	0.00251	1.95660	0.00196	2.511	20.40	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,278.20480	1.27820	1,431.96970	1.43197	1,278.205	16.09	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	43.20480	0.04320	33.66970	0.03367	43.205	16.09	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	279.69890	0.27970	205.17360	0.20517	279.699	15.93	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	514.69890	0.51470	603.47360	0.60347	514.699	15.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	326.70520	0.32671	387.07470	0.38707	326.705	16.49	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	491.70520	0.49171	388.77470	0.38877	491.705	16.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	223.24250	0.22324	266.07990	0.26608	223.243	17.09	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	708.24250	0.70824	587.77990	0.58778	708.243	17.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.49150	18.49150		18.66160		15.98	0.00	0	4,650.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,513.80250	3.51380	3,684.59480	3.68459	3,513.803	18.83	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	22.30250	0.02230	22.99480	0.02299	22.303	18.83	0.00	0	1,123.00

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	16.04	Call	2,499.28290		2.49928	2,660.58250	2,660.58250	2,660.58250	2,499.283	15.95	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	47.78290		0.04778	38.98250	38.98250	0.03898	47.783	15.95	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	2,489.64770		2.48965	2,650.79620	2,650.79620	2,650.800	2,489.648	15.92	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	48.14770		0.04815	39.19620	39.19620	0.03920	48.148	15.92	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	2,480.01690		2.48002	2,641.01140	2,641.01140	2,641.010	2,480.017	15.89	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	48.51690		0.04852	39.41140	39.41140	0.03941	48.517	15.89	0.00	0	0.00
£ / R	On	13/06/2014	16.50	Call	2,059.84170		2.05984	2,212.29050	2,212.29050	2,212.229	2,059.842	14.67	0.00	0	0.00
£ / R	On	13/06/2014	16.50	Put	68.34170		0.06834	50.69050	50.69050	0.05069	68.342	14.67	0.00	0	1,123.00
£ / R	On	13/06/2014	16.65	Call	1,918.57690		1.91858	2,067.13530	2,067.13530	2,067.114	1,918.577	14.25	0.00	0	0.00
£ / R	On	13/06/2014	16.65	Put	77.07690		0.07708	55.53530	55.53530	0.05554	77.077	14.25	0.00	0	18,000.00
£ / R	On	13/06/2014	16.88	Call	1,722.83510		1.72284	1,853.08230	1,853.08230	1,853.308	1,722.835	14.41	0.00	0	0.00
£ / R	On	13/06/2014	16.88	Put	111.33510		0.11134	71.48230	71.48230	0.07148	111.335	14.41	0.00	0	50.00
£ / R	On	13/06/2014	17.20	Call	1,467.41810		1.46742	1,587.88040	1,587.88040	1,587.888	1,467.418	14.63	0.00	0	0.00
£ / R	On	13/06/2014	17.20	Put	175.91810		0.17592	126.28040	126.28040	0.12628	175.918	14.63	0.00	0	7,500.00
£ / R	On	13/06/2014	17.90	Call	995.93800		0.99594	1,092.30370	1,092.30370	1,092.230	995.938	15.26	0.00	0	0.00
£ / R	On	13/06/2014	17.90	Put	404.43800		0.40444	330.70370	330.70370	0.33070	404.438	15.26	0.00	0	4,000.00
£ / R	On	13/06/2014	18.45	Call	718.12110		0.71812	789.25200	789.25200	0.78925	718.121	15.92	0.00	0	0.00
£ / R	On	13/06/2014	18.45	Put	676.62110		0.67662	577.65200	577.65200	0.57765	676.621	15.92	0.00	0	400.00
£ / R	On	13/06/2014	19.55	Call	375.27670		0.37528	408.72310	408.72310	0.40872	375.277	17.63	0.00	0	5,667.00
£ / R	On	13/06/2014	19.55	Put	1,433.77670		1.43378	1,297.12310	1,297.12310	1,297.121	1,433.777	17.63	0.00	0	0.00
£ / R	On	13/06/2014	19.80	Call	324.70190		0.32470	352.90110	352.90110	0.35290	324.702	18.03	0.00	0	12,000.00
£ / R	On	13/06/2014	19.80	Put	1,633.20190		1.63320	1,491.30110	1,491.30110	1,491.130	1,633.202	18.03	0.00	0	0.00
£ / R	On	15/09/2014			18.79630		18.79630	18.97530	18.97530	18.97530	18.97530	15.90	0.00	0	4,200.00
£ / R	On	15/09/2014	16.84	Call	2,130.48660		2.13049	2,292.31800	2,292.31800	2,292.232	2,130.487	14.40	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Put	174.18660		0.17419	157.01800	157.01800	0.15702	174.187	14.40	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Call	2,121.75530		2.12176	2,283.39020	2,283.39020	2,283.339	2,121.755	14.38	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Put	175.45530		0.17546	158.09020	158.09020	0.15809	175.455	14.38	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Put	176.73260		0.17673	159.16950	159.16950	0.15917	176.733	14.37	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Call	2,113.03260		2.11303	2,274.46950	2,274.46950	2,274.447	2,113.033	14.37	0.00	0	0.00
£ / R	On	12/12/2014			19.10930		19.10930	19.29550	19.29550	19.29550	19.29550	15.94	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Call	1,954.47630		1.95448	2,093.37790	2,093.37790	2,093.338	1,954.476	14.48	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Put	385.17630		0.38518	337.87790	337.87790	0.33788	385.176	14.48	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Call	1,947.57000		1.94757	2,086.20360	2,086.20360	2,086.200	1,947.570	14.48	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Put	388.27000		0.38827	340.70360	340.70360	0.34070	388.270	14.48	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Call	1,940.67980		1.94068	2,079.03970	2,079.03970	2,079.040	1,940.680	14.49	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Put	391.37980		0.39138	343.53970	343.53970	0.34354	391.380	14.49	0.00	0	0.00
£ / R	On	12/12/2014	18.50	Call	1,384.04120		1.38404	1,484.85510	1,484.85510	1,484.886	1,384.041	15.20	0.00	0	0.00
£ / R	On	12/12/2014	18.50	Put	774.74120		0.77474	689.35510	689.35510	0.68936	774.741	15.20	0.00	0	500.00
£ / R	On	23/01/2015			19.26440		19.26440	19.45130	19.45130	19.45130	19.45130	16.05	0.00	0	0.00
£ / R	On	23/01/2015	18.22	Call	1,688.14380		1.68814	1,806.15940	1,806.15940	1,806.160	1,688.144	14.80	0.00	0	0.00
£ / R	On	23/01/2015	18.22	Put	643.74380		0.64374	574.85940	574.85940	0.57486	643.744	14.80	0.00	0	9,605.00
£ / R	On	23/01/2015	18.50	Call	1,537.94350		1.53794	1,639.93660	1,639.93660	1,639.994	1,537.944	15.06	0.00	0	0.00
£ / R	On	23/01/2015	18.50	Put	773.54350		0.77354	688.63660	688.63660	0.68864	773.544	15.06	0.00	0	4,700.00
£ / R	On	23/01/2015	18.63	Call	1,475.54110		1.47554	1,573.57750	1,573.57750	1,573.558	1,475.541	15.22	0.00	0	0.00
£ / R	On	23/01/2015	18.63	Put	841.14110		0.84114	752.27750	752.27750	0.75228	841.141	15.22	0.00	0	4,697.00
£ / R	On	23/01/2015	19.09	Call	1,276.02960		1.27603	1,360.96870	1,360.96870	1,360.997	1,276.030	15.79	0.00	0	0.00
£ / R	On	23/01/2015	19.09	Put	1,101.62960		1.10163	999.66870	999.66870	0.99967	1,101.630	15.79	0.00	0	0.00
£ / R	On	23/01/2015	19.10	Call	1,272.04160		1.27204	1,356.71180	1,356.71180	1,356.711	1,272.042	15.80	0.00	0	0.00
£ / R	On	23/01/2015	19.10	Put	1,107.64160		1.10764	1,005.41180	1,005.41180	1,005.541	1,107.642	15.80	0.00	0	0.00
£ / R	On	23/01/2015	19.11	Put	1,113.66780		1.11367	1,011.16970	1,011.16970	1,011.117	1,113.668	15.81	0.00	0	0.00
£ / R	On	23/01/2015	19.11	Call	1,268.06780		1.26807	1,352.46970	1,352.46970	1,352.447	1,268.068	15.81	0.00	0	0.00
£ / R	On	23/01/2015	21.04	Call	711.15390		0.71115	755.20620	755.20620	0.75521	711.154	18.08	0.00	0	9,605.00
£ / R	On	23/01/2015	21.04	Put	2,486.75390		2.48675	2,343.90620	2,343.90620	2,343.391	2,486.754	18.08	0.00	0	0.00
£ / R	On	23/01/2015	21.70	Call	588.88260		0.58888	626.37350	626.37350	0.62637	588.883	18.75	0.00	0	4,700.00
£ / R	On	23/01/2015	21.70	Put	3,024.48260		3.02448	2,875.07350	2,875.07350	2,875.070	3,024.483	18.75	0.00	0	0.00
£ / R	On	23/01/2015	21.72	Put	3,041.11360		3.04111	2,891.46970	2,891.46970	2,891.447	3,041.114	18.77	0.00	0	0.00
£ / R	On	23/01/2015	21.72	Call	585.51360		0.58551	622.76970	622.76970	0.62277	585.514	18.77	0.00	0	4,697.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/03/2014			Foreign Exchange Future									
						0.11038	0.11038	0.11068	0.11068		16.81	3,863.30	35	145.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future	2,039.25700	0.02039	2,068.75680	0.02069	2,039.257	23.66	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future	1.25700	0.00001	1.15680	0.00001	1.257	23.66	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future	1,047.49870	0.01047	1,079.74050	0.01080	1,047.499	16.81	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future	9.49870	0.00009	12.14050	0.00012	9.499	16.81	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future	283.56910	0.00284	296.21330	0.00296	283.569	17.93	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future	245.56910	0.00246	228.61330	0.00229	245.569	17.93	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11207	0.11207	0.11240	0.11240		16.35	0.00	0	12,834.00
¥ / R	On	13/06/2014	0.09	Call	Foreign Exchange Future	2,221.01210	0.02221	2,255.09380	0.02255	2,221.012	19.72	0.00	0	0.00
¥ / R	On	13/06/2014	0.09	Put	Foreign Exchange Future	14.01210	0.00014	15.49380	0.00015	14.012	19.72	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Call	Foreign Exchange Future	1,268.07430	0.01268	1,294.65120	0.01295	1,268.074	16.35	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Put	Foreign Exchange Future	61.07430	0.00061	55.05120	0.00055	61.074	16.35	0.00	0	0.00
¥ / R	On	13/06/2014	0.11	Call	Foreign Exchange Future	585.16420	0.00585	597.36910	0.00597	585.164	18.03	0.00	0	0.00
¥ / R	On	13/06/2014	0.11	Put	Foreign Exchange Future	378.16420	0.00378	357.76910	0.00358	378.164	18.03	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	15.12050	15.12050	15.18620	15.18620		15.54	10,644,832.00	704	88,668.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	2,631.91930	2.63192	2,697.89550	2.69790	2,631.919	21.84	0.00	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	1.41930	0.00142	1.69550	0.00170	1.419	21.84	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	2,621.93950	2.62194	2,687.91810	2.68792	2,621.940	21.79	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	1.43950	0.00144	1.71810	0.00172	1.439	21.79	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	2,611.96000	2.61196	2,677.94100	2.67794	2,611.960	21.74	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Put	Foreign Exchange Future	1.46000	0.00146	1.74100	0.00174	1.460	21.74	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Call	Foreign Exchange Future	2,472.28280	2.47228	2,538.29970	2.53830	2,472.283	21.04	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Put	Foreign Exchange Future	1.78280	0.00178	2.09970	0.00210	1.783	21.04	0.00	0	500.00
€ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	2.38790	0.00239	2.76130	0.00276	2.388	20.05	0.00	0	8,800.00
€ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	2,272.88790	2.27289	2,338.96130	2.33896	2,272.888	20.05	0.00	0	0.00
€ / R	On	17/03/2014	15.35	Call	Foreign Exchange Future	227.33190	0.22733	262.80700	0.26281	227.332	16.17	0.00	0	5,500.00
€ / R	On	17/03/2014	15.35	Put	Foreign Exchange Future	456.83190	0.45683	426.60700	0.42661	456.832	16.17	0.00	0	0.00
€ / R	On	17/03/2014	15.70	Call	Foreign Exchange Future	135.20120	0.13520	161.39030	0.16139	135.201	17.07	0.00	0	7,700.00
€ / R	On	17/03/2014	15.70	Put	Foreign Exchange Future	714.70120	0.71470	675.19030	0.67519	714.701	17.07	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	15.34520	15.34520	15.41500	15.41500		15.65	1,534,520.00	100	21,928.00
€ / R	On	13/06/2014	13.79	Call	Foreign Exchange Future	1,626.27130	1.62627	1,692.85160	1.69285	1,626.271	14.89	0.00	0	0.00
€ / R	On	13/06/2014	13.79	Put	Foreign Exchange Future	71.07130	0.07107	67.85160	0.06785	71.071	14.89	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Call	Foreign Exchange Future	1,617.09890	1.61710	1,683.59500	1.68359	1,617.099	14.86	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Put	Foreign Exchange Future	71.89890	0.07190	68.59500	0.06859	71.899	14.86	0.00	0	27,500.00
€ / R	On	13/06/2014	13.81	Call	Foreign Exchange Future	1,608.30450	1.60830	1,674.34670	1.67435	1,608.305	14.86	0.00	0	0.00
€ / R	On	13/06/2014	13.81	Put	Foreign Exchange Future	73.10450	0.07310	69.34670	0.06935	73.104	14.86	0.00	0	0.00
€ / R	On	13/06/2014	13.85	Call	Foreign Exchange Future	1,573.29330	1.57329	1,637.43920	1.63744	1,573.293	14.85	0.00	0	0.00
€ / R	On	13/06/2014	13.85	Put	Foreign Exchange Future	78.09330	0.07809	72.43920	0.07244	78.093	14.85	0.00	0	8,800.00
€ / R	On	13/06/2014	14.15	Call	Foreign Exchange Future	1,319.85360	1.31985	1,381.22290	1.38122	1,319.854	14.78	0.00	0	0.00
€ / R	On	13/06/2014	14.15	Put	Foreign Exchange Future	124.65360	0.12465	116.22290	0.11622	124.654	14.78	0.00	0	8,800.00
€ / R	On	13/06/2014	14.40	Call	Foreign Exchange Future	1,122.92260	1.12292	1,181.40150	1.18140	1,122.923	14.73	0.00	0	0.00
€ / R	On	13/06/2014	14.40	Put	Foreign Exchange Future	177.72260	0.17772	166.40150	0.16640	177.723	14.73	0.00	0	8,800.00
€ / R	On	13/06/2014	14.85	Call	Foreign Exchange Future	820.56750	0.82057	869.63140	0.86963	820.568	15.00	0.00	0	0.00
€ / R	On	13/06/2014	14.85	Put	Foreign Exchange Future	325.36750	0.32537	304.63140	0.30463	325.368	15.00	0.00	0	5,000.00
€ / R	On	13/06/2014	16.35	Call	Foreign Exchange Future	277.40170	0.27740	300.78300	0.30078	277.402	17.63	0.00	0	4,200.00
€ / R	On	13/06/2014	16.35	Put	Foreign Exchange Future	1,282.20170	1.28220	1,235.78300	1.23578	1,282.202	17.63	0.00	0	0.00
€ / R	On	13/06/2014	16.40	Call	Foreign Exchange Future	268.12250	0.26812	290.92940	0.29093	268.123	17.73	0.00	0	12,500.00
€ / R	On	13/06/2014	16.40	Put	Foreign Exchange Future	1,322.92250	1.32292	1,275.92940	1.27593	1,322.923	17.73	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	15.61400	15.61400	15.68930	15.68930		15.63	0.00	0	3,270.00
€ / R	On	15/09/2014	14.34	Call	Foreign Exchange Future	1,493.62080	1.49362	1,560.39250	1.56039	1,493.621	14.44	0.00	0	0.00
€ / R	On	15/09/2014	14.34	Put	Foreign Exchange Future	219.62080	0.21962	211.09250	0.21109	219.621	14.44	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Call	Foreign Exchange Future	1,486.10960	1.48611	1,552.80440	1.55280	1,486.110	14.44	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Put	Foreign Exchange Future	222.10960	0.22211	213.50440	0.21350	222.110	14.44	0.00	0	0.00
€ / R	On	15/09/2014	14.36	Put	Foreign Exchange Future	224.61830	0.22462	215.93570	0.21594	224.618	14.44	0.00	0	0.00

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	14.36	Call	1,478.61830		1.47862		1,545.23570	1.54524	1,478.618	14.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.89070		15.89070		15.97180	15.97180		15.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,329.57480		2.32957		2,406.34680	2.40635	2,329.575	14.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	128.87480		0.12887		124.54680	0.12455	128.875	14.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,320.95470		2.32095		2,397.69240	2.39769	2,320.955	14.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	130.25470		0.13025		125.89240	0.12589	130.255	14.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,312.34920		2.31235		2,389.04920	2.38905	2,312.349	14.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	131.64920		0.13165		127.24920	0.12725	131.649	14.40	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.17800		16.17800		16.26780	16.26780		16.09	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,699.53030		1.69953		1,769.31280	1.76931	1,699.530	14.64	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	461.53030		0.46153		441.51280	0.44151	461.530	14.64	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	465.26950		0.46527		445.18520	0.44519	465.269	14.65	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,693.26950		1.69327		1,762.98520	1.76299	1,693.270	14.65	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,687.02670		1.68703		1,756.67560	1.75668	1,687.027	14.65	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	469.02670		0.46903		448.87560	0.44888	469.027	14.65	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			401.09700		401.09700		399.20300	399.20300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			406.82200		406.82200		404.90500	404.90500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			413.01800		413.01800		411.07100	411.07100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			469.15900		469.15900		466.06200	466.06200			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			475.85600		475.85600		472.71800	472.71800			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			483.10300		483.10300		479.91700	479.91700			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			426.36900		426.36900		423.22800	423.22800			716,299,920.00	168	384.00
ALBI	On 08/05/2014	Index Future			432.45500		432.45500		429.27300	429.27300			410,832,250.00	95	372.00
ALBI	On 07/08/2014	Index Future			439.04100		439.04100		435.81000	435.81000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			445.99000		445.99000		442.70900	442.70900			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.94530		9.94530		9.87960	9.87960		11.86	1,243,162.50	125	8,869.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	471.91430		0.47191		418.04360	0.41804	471.914	10.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	16.61430		0.01661		28.44360	0.02844	16.614	10.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	463.09170		0.46309		409.68750	0.40969	463.092	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	17.79170		0.01779		30.08750	0.03009	17.792	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	454.33240		0.45433		401.40270	0.40140	454.332	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	19.03240		0.01903		31.80270	0.03180	19.032	10.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.03330		10.03330		9.96920	9.96920		11.93	0.00	0	2,660.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	870.44400		0.87044		813.65260	0.81365	870.444	11.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	37.14400		0.03714		44.45260	0.04445	37.144	11.99	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	475.40220		0.47540		432.80100	0.43280	475.402	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	142.10220		0.14210		163.60100	0.16360	142.102	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	358.69530		0.35870		322.92920	0.32293	358.695	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	215.39530		0.21540		243.72920	0.24373	215.395	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	353.11270		0.35311		317.71330	0.31771	353.113	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	219.81270		0.21981		248.51330	0.24851	219.813	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	347.58660		0.34759		312.55420	0.31255	347.587	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	224.28660		0.22429		253.35420	0.25335	224.287	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	90.19900		0.09020		78.37640	0.07838	90.199	12.96	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	756.89900		0.75690		809.17640	0.80918	756.899	12.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.14210		10.14210		10.08090	10.08090		12.14	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	745.22280		0.74522		699.93510	0.69994	745.223	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	143.12280		0.14312		159.03510	0.15904	143.123	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	145.76650		0.14577		161.90710	0.16191	145.766	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	737.86650		0.73787		692.80710	0.69281	737.866	12.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Call	730.54590	0.73055	685.71900	0.68572	730.546	12.01	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Put	148.44590	0.14845	164.81900	0.16482	148.446	12.01	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future				10.25730	10.25730	10.19950	10.19950		12.28	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.59	Call	856.48010	0.85648	814.40420	0.81440	856.480	12.20	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.59	Put	189.18010	0.18918	204.90420	0.20490	189.180	12.20	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	849.25210	0.84925	807.33950	0.80734	849.252	12.20	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	191.95210	0.19195	207.83950	0.20784	191.952	12.20	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.61	Call	842.05390	0.84205	800.30850	0.80031	842.054	12.19	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future		9.61	Put	194.75390	0.19475	210.80850	0.21081	194.754	12.19	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future				10.09190	10.09190	10.16710	10.16710		17.67	0.00	0	50.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.94	Call	317.46220	0.31746	373.15420	0.37315	317.462	17.45	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.94	Put	165.56220	0.16556	146.05420	0.14605	165.562	17.45	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.95	Call	311.76030	0.31176	366.97500	0.36697	311.760	17.47	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.95	Put	169.86030	0.16986	149.87500	0.14988	169.860	17.47	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.96	Call	306.12820	0.30613	360.86150	0.36086	306.128	17.48	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.96	Put	174.22820	0.17423	153.76150	0.15376	174.228	17.48	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future				10.21980	10.21980	10.29740	10.29740		15.14	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.84	Call	570.19320	0.57019	635.96950	0.63597	570.193	14.63	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.84	Put	190.39320	0.19039	178.56950	0.17857	190.393	14.63	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.85	Call	563.99640	0.56400	629.51370	0.62951	563.996	14.64	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.85	Put	194.19640	0.19420	182.11370	0.18211	194.196	14.64	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.86	Call	557.84630	0.55785	623.09990	0.62310	557.846	14.66	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future		9.86	Put	198.04630	0.19805	185.69990	0.18570	198.046	14.66	0.00	0	0.00
CF CANDO CAFC	On	12/12/2014			Can-Do Future				444.35930	444.35930	-478.23860	-478.23860		(23,710.68)		42	2,283.00
CF CANDO CAFE	On	12/12/2014			Can-Do Future				1,027.41680	1,027.41680	1,061.20370	1,061.20370		0.00		0	26,600.00
CF CANDO CAFH	On	12/12/2014			Can-Do Future				1,111.27920	1,111.27920	1,145.93550	1,145.93550		0.00		0	3,784.00
CF CANDO CAFI	On	17/03/2014			Can-Do Future				141.07660	141.07660	140.87800	140.87800		0.00		0	2,500.00
CF CANDO CAFJ	On	12/12/2014			Can-Do Future				650.90060	650.90060	703.10290	703.10290		6,069.90		10	4,478.00
CF CANDO CAFK	On	12/12/2014			Can-Do Future				1,001.86670	1,001.86670	1,037.31170	1,037.31170		0.00		0	1,871.00
CF CANDO CAFM	On	15/09/2014			Can-Do Future				111.23330	111.23330	116.98230	116.98230		0.00		0	5,000.00
CF CANDO CAFN	On	17/02/2014			Can-Do Future				55.59560	55.59560	61.60490	61.60490		0.00		0	2,500.00
CHF / R	On	17/03/2014			Foreign Exchange Future				12.37150	12.37150	12.43860	12.43860		16.21	1,237,150.00	100	489.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.29	Call	1,098.82640	1.09883	1,166.13610	1.16614	1,098.826	17.42	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.29	Put	17.32640	0.01733	17.53610	0.01754	17.326	17.42	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.30	Call	1,089.26160	1.08926	1,156.51270	1.15651	1,089.262	17.38	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.30	Put	17.76160	0.01776	17.91270	0.01791	17.762	17.38	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.31	Call	1,079.70750	1.07971	1,146.89760	1.14690	1,079.708	17.34	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future		11.31	Put	18.20750	0.01821	18.29760	0.01830	18.208	17.34	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future				12.56510	12.56510	12.63560	12.63560		15.93	0.00	0	1,857.00
CHF / R	On	13/06/2014			Foreign Exchange Future		11.59	Call	1,074.47380	1.07447	1,124.98740	1.12499	1,074.474	14.60	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future		11.59	Put	99.37380	0.09937	79.38740	0.07939	99.374	14.60	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future		11.60	Call	1,066.51190	1.06651	1,116.87120	1.11687	1,066.512	14.61	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future		11.60	Put	101.41190	0.10141	81.27120	0.08127	101.412	14.61	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future		11.61	Call	1,058.57990	1.05858	1,108.78470	1.10878	1,058.580	14.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	103.47990		0.10348		83.18470	0.08318	103.480	14.62	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.85450		1.85450		1.86350	1.86350		16.06	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,660.02640		0.16600		1,751.46470	0.17515	1,660.026	15.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	15.02640		0.00150		16.46470	0.00165	15.026	15.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,564.45480		0.15645		1,655.88420	0.16559	1,564.455	15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	19.45480		0.00195		20.88420	0.00209	19.455	15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,469.96590		0.14700		1,561.29940	0.15613	1,469.966	15.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	24.96590		0.00250		26.29940	0.00263	24.966	15.70	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87670		1.87670		1.88620	1.88620		16.11	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,961.94180		0.19619		2,060.44190	0.20604	1,961.942	15.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	94.94180		0.00949		98.44190	0.00984	94.942	15.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,873.84990		0.18738		1,972.32150	0.19723	1,873.850	14.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	106.84990		0.01068		110.32150	0.01103	106.850	14.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,789.18950		0.17892		1,887.53370	0.18875	1,789.190	14.99	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	122.18950		0.01222		125.53370	0.01255	122.190	14.99	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			111.26332		111.26332		111.26883	111.26883		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	273.32000		0.27332		278.83000	0.27883	273.320	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	263.32000		0.26332		268.83000	0.26883	263.320	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	253.32000		0.25332		258.83000	0.25883	253.320	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			111.44533		111.44533		111.45197	111.45197		0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	2,544.67000		2.54467		2,538.03000	2.53803	2,544.670	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	2,554.67000		2.55467		2,548.03000	2.54803	2,554.670	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	2,564.67000		2.56467		2,558.03000	2.55803	2,564.670	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.90531		82.44538		10.03187	81.54511		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,690.79000		2.69079		3,591.06000	3.59106	2,690.790	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,615.26000		2.61526		3,515.53000	3.51553	2,615.260	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,539.84000		2.53984		3,440.11000	3.44011	2,539.840	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.01872		79.83802		10.14941	78.92566		0.00	0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,488.19000		3.48819		4,400.55000	4.40055	3,488.190	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,412.90000		3.41290		4,325.26000	4.32526	3,412.900	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	3,337.71000		3.33771		4,250.07000	4.25007	3,337.710	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.12432		80.94643		10.25940	80.01980		0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	108.45000		0.10845		0.00000	0.00000	108.450	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000		0.00000		818.18000	0.81818	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000		0.00000		749.14000	0.74914	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	177.49000		0.17749		0.00000	0.00000	177.490		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	246.44000		0.24644		0.00000	0.00000	246.440		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000		0.00000		680.19000	0.68019	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.22915		78.44463		10.36873	77.50356			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	412.46000		0.41246		0.00000	0.00000	412.460		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000		0.00000		528.61000	0.52861	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	479.92000		0.47992		0.00000	0.00000	479.920		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000		0.00000		461.15000	0.46115	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	547.28000		0.54728		0.00000	0.00000	547.280		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000		0.00000		393.79000	0.39379	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			425.53900		425.53900		422.52800	422.52800			259,578,790.00	61	151.00
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	144,510.00000		14.45100		174,620.00000	17.46200	144,510.000		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	144,610.00000		14.46100		174,720.00000	17.47200	144,610.000		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	144,710.00000		14.47100		174,820.00000	17.48200	144,710.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			431.61300		431.61300		428.56300	428.56300			263,283,930.00	61	206.00
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	103,770.00000		10.37700		134,270.00000	13.42700	103,770.000		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	103,870.00000		10.38700		134,370.00000	13.43700	103,870.000		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	103,970.00000		10.39700		134,470.00000	13.44700	103,970.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			438.18600		438.18600		435.08900	435.08900			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	218,040.00000		21.80400		249,010.00000	24.90100	218,040.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	218,140.00000		21.81400		249,110.00000	24.91100	218,140.000		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	218,240.00000		21.82400		249,210.00000	24.92100	218,240.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			445.12200		445.12200		441.97600	441.97600			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	38,680.00000		3.86800		70,140.00000	7.01400	38,680.000		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	38,780.00000		3.87800		70,240.00000	7.02400	38,780.000		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	38,880.00000		3.88800		70,340.00000	7.03400	38,880.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.55762		105.55762		105.46024	105.46024			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	5,432.38000		5.43238		5,529.76000	5.52976	5,432.380		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	5,442.38000		5.44238		5,539.76000	5.53976	5,442.380		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	5,452.38000		5.45238		5,549.76000	5.54976	5,452.380		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			107.07811		107.07811		106.98034	106.98034			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	3,911.89000		3.91189		4,009.66000	4.00966	3,911.890		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	3,921.89000		3.92189		4,019.66000	4.01966	3,921.890		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future	111.01	Put	3,931.89000		3.93189		4,029.66000	4.02966	3,931.890		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			103.73116		103.73116		103.73628	103.73628			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	3,258.84000		3.25884		3,253.72000	3.25372	3,258.840		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	3,268.84000		3.26884		3,263.72000	3.26372	3,268.840		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	3,278.84000		3.27884		3,273.72000	3.27372	3,278.840		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			105.22535		105.22535		105.23160	105.23160			0.00	0	33.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	3,764.65000		3.76465		3,758.40000	3.75840	3,764.650		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	3,774.65000		3.77465		3,768.40000	3.76840	3,774.650		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	3,784.65000		3.78465		3,778.40000	3.77840	3,784.650		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/02/2014	Bond Future			107.70545		107.70545		107.71059	107.71059			0.00	0	350.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	2,284.55000		2.28455		2,279.41000	2.27941	2,284.550		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	2,294.55000		2.29455		2,289.41000	2.28941	2,294.550		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	2,304.55000		2.30455		2,299.41000	2.29941	2,304.550		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			109.25702		109.25702		109.26321	109.26321			0.00	0	122.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	5,732.98000		5.73298		5,726.79000	5.72679	5,732.980		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	5,742.98000		5.74298		5,736.79000	5.73679	5,742.980		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	5,752.98000		5.75298		5,746.79000	5.74679	5,752.980		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			193.31800		193.31800		192.99600	192.99600			1,099,979,420.00	569	63.00
IGOV	On 08/05/2014	Index Future			196.10200		196.10200		195.77600	195.77600			1,084,444,060.00	553	1,220.00
IGOV	On 07/08/2014	Index Future			199.11200		199.11200		198.78100	198.78100			31,857,920.00	16	106.00
IGOV	On 06/11/2014	Index Future			202.28700		202.28700		201.95100	201.95100			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			520.57800		520.57800		520.61200	520.61200			989,098,200.00	190	0.00
ILBI	On 08/05/2014	Index Future			528.26900		528.26900		528.30200	528.30200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			536.28700		536.28700		536.32200	536.32200			1,018,945,300.00	190	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.70000		94.30000		5.72000	94.28000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.80000		94.20000		5.82000	94.18000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.13000		93.87000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.23000		93.77000		6.30000	93.70000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.65000		93.35000		6.81000	93.19000			46,638,750.00	2,000	3,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.75000		93.25000		6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.20000		92.80000		7.35000	92.65000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.59000		92.41000		7.79000	92.21000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.84000		92.16000		8.01000	91.99000			0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.99000		92.01000		8.13000	91.87000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.11000		91.89000		8.24000	91.76000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.22000		91.78000		8.36000	91.64000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.13340		9.13340		9.10000	9.10000		11.09	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	994.33850		0.99434	961.67040	0.96167	994.339		14.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.93850		0.00094	1.67040	0.00167	0.938		14.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	984.39180		0.98439	951.76020	0.95176	984.392		13.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.99180		0.00099	1.76020	0.00176	0.992		13.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	974.44810		0.97445	941.85480	0.94185	974.448		13.92	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.04810		0.00105	1.85480	0.00185	1.048		13.92	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.21830		9.21830		9.18420	9.18420		11.86	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	809.42700		0.80943	784.96650	0.78497	809.427		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	31.12700		0.03113	40.76650	0.04077	31.127		11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	800.45290		0.80045	776.21380	0.77621	800.453		11.82	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	32.15290		0.03215	42.01380	0.04201	32.153		11.82	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	791.50700		0.79151	767.49240	0.76749	791.507		11.81	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	33.20700		0.03321	43.29240	0.04329	33.207		11.81	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35090		1.35090		1.34890	1.34890			0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35110		1.35110		1.34900	1.34900			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.11420		9.11420	0.10970	9.09070	9.09070		17.77	0.00	0	2,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	95.67170		0.00957	0.10970	121.81210	0.01218	95.672	16.85	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	9,353.67170		0.93537	0.10970	9,614.81210	0.96148	9,353.672	16.85	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	93.74820		0.00937	0.10970	119.37840	0.01194	93.748	16.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	9,451.74820		0.94517	0.10970	9,712.37840	0.97124	9,451.748	16.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	91.87760		0.00919	0.10970	117.01120	0.01170	91.878	16.99	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	9,549.87760		0.95499	0.10970	9,810.01120	0.98100	9,549.878	16.99	0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.13730		114.93658		7.27166	114.72553		2.42	535,604,462.80	4,660	24,038.00
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	2,390.17000		2.39017	2,601.22000	2.60122	2,390.170		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	2,373.97000		2.37397	2,585.02000	2.58502	2,373.970		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	2,357.78000		2.35778	2,568.83000	2.56883	2,357.780		2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.41402		109.76544		7.57511	109.55248		2.31	467,600,774.40	4,260	8,385.00
R157	On 08/05/2014	Bond Future	5.19	Call	3.56000		0.00356		2.20000	0.00220	3.560	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,005.68000		3.00568	3,217.28000	3.21728	3,005.680		2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	3.68000		0.00368		2.28000	0.00228	3.680	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,992.04000		2.99204	3,203.60000	3.20360	2,992.040		2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	3.80000		0.00380		2.36000	0.00236	3.800	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,978.40000		2.97840	3,189.92000	3.18992	2,978.400		2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.71090		111.43901		7.91230	111.22252		2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	242.04000		0.24204		192.45000	0.19245	242.040	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,294.97000		1.29497	1,461.87000	1.46187	1,294.970		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,286.81000		1.28681	1,453.26000	1.45326	1,286.810		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	244.80000		0.24480	194.76000	0.19476	244.800		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	247.58000		0.24758	197.09000	0.19709	247.580		2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,278.67000		1.27867	1,444.67000	1.44467	1,278.670		2.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.12615		106.38924		8.39122	106.16966		1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	145.04000		0.14504		112.66000	0.11266	145.040	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,771.79000		1.77179	1,958.99000	1.95899	1,771.790		1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	146.43000		0.14643		113.79000	0.11379	146.430	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,764.67000		1.76467	1,951.61000	1.95161	1,764.670		1.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future	6.21	Call	147.82000		0.14782		114.93000	0.11493	147.820	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,757.56000		1.75756		1,944.25000	1.94425	1,757.560	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			8.78467		114.53839		8.90608	113.53607		14.36	4,189,241,614.25	36,575	13,763.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,168.38000		9.16838		10,170.70000	10.17070	9,168.380	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,075.78000		9.07578		10,078.10000	10.07810	9,075.780	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,983.27000		8.98327		9,985.59000	9.98559	8,983.270	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	355.62000		0.35562		158.13000	0.15813	355.620	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	644.16000		0.64416		1,448.99000	1.44899	644.160	14.36	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.88913		116.17398		9.01498	115.15849		14.84	4,261,261,586.40	36,680	50,966.00
R186	On 08/05/2014	Bond Future	7.09	Call	138.15000		0.13815		104.53000	0.10453	138.150	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,187.68000		16.18768		17,169.55000	17.16955	16,187.680	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	141.62000		0.14162		107.24000	0.10724	141.620	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,093.41000		16.09341		17,074.52000	17.07452	16,093.410	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	145.18000		0.14518		110.01000	0.11001	145.180	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,999.34000		15.99934		16,979.66000	16.97966	15,999.340	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	356.40000		0.35640		278.12000	0.27812	356.400	14.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	12,481.11000		12.48111		13,418.32000	13.41832	12,481.110	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,456.81000		1.45681		1,203.48000	1.20348	1,456.810	14.65	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,820.44000		6.82044		7,582.60000	7.58260	6,820.440	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,119.51000		2.11951		1,782.09000	1.78209	2,119.510	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	5,343.21000		5.34321		6,021.28000	6.02128	5,343.210	14.75	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,948.44000		2.94844		2,519.74000	2.51974	2,948.440	14.84	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	4,086.35000		4.08635		4,673.14000	4.67314	4,086.350	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,951.42000		3.95142		3,429.06000	3.42906	3,951.420	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,056.12000		3.05612		3,549.25000	3.54925	3,056.120	14.96	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,107.17000		5.10717		4,493.99000	4.49399	5,107.170	15.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,229.75000		2.22975		2,632.06000	2.63206	2,229.750	15.07	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	7,798.52000		7.79852		7,028.01000	7.02801	7,798.520	15.29	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	1,104.24000		1.10424		1,349.22000	1.34922	1,104.240	15.29	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.98364		112.64964		9.11426	111.61837		14.30	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,290.85000		2.29085		1,980.12000	1.98012	2,290.850	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,000.14000		8.00014		8,720.68000	8.72068	8,000.140	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,317.04000		2.31704		2,003.66000	2.00366	2,317.040	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,941.15000		7.94115		8,659.04000	8.65904	7,941.150	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,343.43000		2.34343		2,027.39000	2.02739	2,343.430	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,882.44000		7.88244		8,597.67000	8.59767	7,882.440	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,820.10000		4.82010		5,363.95000	5.36395	4,820.100	14.27	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,312.73000		4.31273		3,825.31000	3.82531	4,312.730	14.27	0.00	0	0.00
R186	On 06/11/2014	Bond Future			9.07360		114.43511		9.20913	113.38780		13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,465.16000		2.46516		2,164.30000	2.16430	2,465.160	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	10,074.35000		10.07435		10,820.80000	10.82080	10,074.350	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,488.21000		2.48821		2,185.20000	2.18520	2,488.210	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	10,012.09000		10.01209		10,756.39000	10.75639	10,012.090	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,511.42000		2.51142		2,206.24000	2.20624	2,511.420	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,950.08000		9.95008		10,692.21000	10.69221	9,950.080	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,758.25000		5.75825		5,212.75000	5.21275	5,758.250	13.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,011.88000		5.01188		5,513.69000	5.51369	5,011.880	13.62	0.00	0	2,010.00

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 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			266.00058		266.00058		266.01627	266.01627			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	13,989.42000		13.98942		13,973.73000	13.97373	13,989.420		0.00	0	0.00
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	13,999.42000		13.99942		13,983.73000	13.98373	13,999.420		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	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	14,009.42000		14.00942		13,993.73000	13.99373	14,009.420		0.00	0	0.00
R197	On 08/05/2014	Bond Future			269.83218		269.83218		269.85067	269.85067			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	19,842.18000		19.84218		19,860.67000	19.86067	19,842.180		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	19,832.18000		19.83218		19,850.67000	19.85067	19,832.180		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	19,822.18000		19.82218		19,840.67000	19.84067	19,822.180		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			6.29422		103.25463		6.40326	103.16340		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	888.81000		0.88881		980.04000	0.98004	888.810	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	880.32000		0.88032		971.55000	0.97155	880.320	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	871.83000		0.87183		963.06000	0.96306	871.830	1.24	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.52547		104.72911		6.67949	104.63758		1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.88000		0.00488		3.18000	0.00318	4.880	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,076.96000		1.07696		1,166.79000	1.16679	1,076.960	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	5.02000		0.00502		3.28000	0.00328	5.020	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,071.04000		1.07104		1,160.83000	1.16083	1,071.040	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	5.18000		0.00518		3.39000	0.00339	5.180	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,065.14000		1.06514		1,154.88000	1.15488	1,065.140	1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.73159		101.91280		6.99277	101.81960		0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	55.33000		0.05533		40.73000	0.04073	55.330	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	572.79000		0.57279		651.39000	0.65139	572.790	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	569.83000		0.56983		648.29000	0.64829	569.830	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	55.98000		0.05598		41.24000	0.04124	55.980	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	56.64000		0.05664		41.75000	0.04175	56.640	0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	566.89000		0.56689		645.20000	0.64520	566.890	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			202.90717		202.90717		202.91792	202.91792		11.62	24,957,581.91	123	826.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.23000		0.00023		2.41000	0.00241	0.230	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	6,083.06000		6.08306		6,074.49000	6.07449	6,083.060	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.22000		0.00022		2.38000	0.00238	0.220	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	6,093.05000		6.09305		6,084.46000	6.08446	6,093.050	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.22000		0.00022		2.34000	0.00234	0.220	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	209.01	Put	6,103.05000	6.10305	6.10305	6,094.42000	6.09442	6,103.050	12.06	0.00	0	0.00	
R202	On 08/05/2014	Bond Future			205.82998	205.82998	205.84278	205.84278					25,317,087.54	123	44,615.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000	0.00000	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	9,160.02000	9.16002	9,147.22000	9.14722	9,147.22000	9.14722	9,160.020		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000	0.00000	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	9,170.02000	9.17002	9,157.22000	9.15722	9,157.22000	9.15722	9,170.020		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000	0.00000	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	9,180.02000	9.18002	9,167.22000	9.16722	9,167.22000	9.16722	9,180.020		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 06/02/2014	Bond Future			8.60533	98.20252	8.72695	97.47819				11.54	1,175,680,569.44	11,972	8,221.00
R2023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.84	Put	4,726.69000	4.72669	5,451.02000	5.45102	4,726.69000	5.45102	4,726.690	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put	4,663.01000	4.66301	5,387.34000	5.38734	4,663.01000	5.38734	4,663.010	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.35	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put	4,599.37000	4.59937	5,323.70000	5.32370	4,599.37000	5.32370	4,599.370	11.35	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.71641	95.68487	8.84291	94.95119				12.59	1,161,422,952.06	12,138	12,636.00
R2023	On 08/05/2014	Bond Future	7.59	Call	408.11000	0.40811	321.97000	0.32197	408.11000	0.32197	408.110	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	7,277.89000	7.27789	7,925.43000	7.92543	7,277.89000	7.92543	7,277.890	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	416.18000	0.41618	328.59000	0.32859	416.18000	0.32859	416.180	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	7,222.21000	7.22221	7,868.30000	7.86830	7,222.21000	7.86830	7,222.210	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	424.38000	0.42438	335.31000	0.33531	424.38000	0.33531	424.380	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	7,166.71000	7.16671	7,811.32000	7.81132	7,166.71000	7.81132	7,166.710	12.30	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.81850	97.02939	8.95043	96.28350				11.87	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,413.94000	2.41394	2,118.53000	2.11853	2,413.94000	2.11853	2,413.940	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,304.72000	4.30472	4,755.20000	4.75520	4,304.72000	4.75520	4,304.720	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,270.22000	4.27022	4,718.66000	4.71866	4,270.22000	4.71866	4,270.220	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,437.71000	2.43771	2,140.26000	2.14026	2,437.71000	2.14026	2,437.710	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,461.63000	2.46163	2,162.13000	2.16213	2,461.63000	2.16213	2,461.630	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,235.91000	4.23591	4,682.30000	4.68230	4,235.91000	4.68230	4,235.910	11.80	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.92027	94.64534	9.05787	93.88792				11.77	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,000.59000	3.00059	2,682.83000	2.68283	3,000.59000	2.68283	3,000.590	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,851.09000	4.85109	5,290.75000	5.29075	4,851.09000	5.29075	4,851.090	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,024.56000	3.02456	2,705.06000	2.70506	3,024.56000	2.70506	3,024.560	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,818.35000	4.81835	5,256.27000	5.25627	4,818.35000	5.25627	4,818.350	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,048.65000	3.04865	2,727.41000	2.72741	3,048.65000	2.72741	3,048.650	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,785.77000	4.78577	5,221.95000	5.22195	4,785.77000	5.22195	4,785.770	11.66	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.83821	104.65082	7.96082	104.27143				5.01	2,152,981,319.86	20,573	606.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000	0.00000	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	6,070.41000	6.07041	6,449.80000	6.44980	6,070.41000	6.44980	6,070.410	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	0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,439.71000	5.43971	5,819.10000	5.81910	5,439.71000	5.81910	5,439.710	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	0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,406.64000	5.40664	5,786.03000	5.78603	5,406.64000	5.78603	5,406.640	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	0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,373.58000	5.37358	5,752.97000	5.75297	5,373.58000	5.75297	5,373.580	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	0.00000	0.00000	0.000	4.89	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	3,154.99000	3.15499	3,534.38000	3.53438	3,154.99000	3.53438	3,154.990	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future			8.01493	101.98209	8.14785	101.59829				5.40	1,285,280,280.27	12,603	11,346.00
R203	On 08/05/2014	Bond Future	5.74	Call	6.72000	0.00672	4.54000	0.00454	6.72000	0.00454	6.720	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,865.14000	6.86514	7,246.76000	7.24676	6,865.14000	7.24676	6,865.140	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	6.95000	0.00695	4.69000	0.00469	6.95000	0.00469	6.950	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,833.99000	6.83399	7,215.53000	7.21553	6,833.99000	7.21553	6,833.990	5.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	7.18000		0.00718		4.86000	0.00486	7.180	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,802.84000		6.80284	7,184.32000	7.18432	6,802.840	6,802.840	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	139.01000		0.13901	104.75000	0.10475	139.010	139.010	5.29	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,611.57000		3.61157	3,961.11000	3.96111	3,611.570	3,611.570	5.29	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	434.68000		0.43468	346.45000	0.34645	434.680	434.680	5.36	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,234.01000		2.23401	2,529.58000	2.52958	2,234.010	2,234.010	5.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.18057		103.53664	8.32592	103.14674			5.05	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	307.52000		0.30752	251.10000	0.25110	307.520	307.520	4.93	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,994.05000		3.99405	4,327.53000	4.32753	3,994.050	3,994.050	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	558.69000		0.55869	467.08000	0.46708	558.690	558.690	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,989.27000		2.98927	3,287.56000	3.28756	2,989.270	2,989.270	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	565.84000		0.56584	473.32000	0.47332	565.840	565.840	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,968.72000		2.96872	3,266.10000	3.26610	2,968.720	2,968.720	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	573.06000		0.57306	479.62000	0.47962	573.060	573.060	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,948.26000		2.94826	3,244.72000	3.24472	2,948.260	2,948.260	4.94	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.35832		101.01175	8.51816	100.61596			4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	423.52000		0.42352	355.86000	0.35586	423.520	423.520	4.77	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,283.03000		4.28303	4,611.16000	4.61116	4,283.030	4,283.030	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	428.15000		0.42815	359.88000	0.35988	428.150	428.150	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,261.64000		4.26164	4,589.16000	4.58916	4,261.640	4,261.640	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	432.82000		0.43282	363.94000	0.36394	432.820	432.820	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,240.29000		4.24029	4,567.20000	4.56720	4,240.290	4,240.290	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	491.98000		0.49198	415.56000	0.41556	491.980	491.980	4.77	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,987.91000		3.98791	4,307.28000	4.30728	3,987.910	3,987.910	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			9.30919		92.63554	9.43545	91.53126				0.00	0	1,866.00
R2037	On 06/02/2014	Bond Future	9.37	Call	534.53000		0.53453	0.00000	0.00000	534.530	534.530	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	569.75000	0.56975	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	621.96000		0.62196	0.00000	0.00000	621.960	621.960	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	482.32000	0.48232	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	709.25000		0.70925	0.00000	0.00000	709.250	709.250	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	395.03000	0.39503	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.40301		93.95837	9.53320	92.83919				0.00	0	5,003.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	287.33000		0.28733	1,406.51000	1.40651	287.330	287.330	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	200.13000		0.20013	1,319.31000	1.31931	200.130	200.130	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	113.07000		0.11307	1,232.25000	1.23225	113.070	113.070	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.49078		91.13173	9.62520	89.99529				198,667,171.40	2,180	2,180.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,985.72000		3.98572	5,122.16000	5.12216	3,985.720	3,985.720	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,894.28000		3.89428	5,030.72000	5.03072	3,894.280	3,894.280	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,802.98000		3.80298	4,939.42000	4.93942	3,802.980	3,802.980	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.56976		92.45911	9.70830	91.30476				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	1,003.24000		1.00324	0.00000	0.00000	1,003.240	1,003.240	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000	151.11000	0.15111	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	1,085.86000		1.08586	0.00000	0.00000	1,085.860	1,085.860	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000	68.49000	0.06849	0.00000	0.00000	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	1,168.36000		1.16836	14.01000	0.01401	1,168.360	1,168.360	0.00	0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000	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
R204	On 06/02/2014	Bond Future			8.07173		100.84318		8.19885	100.34280		6.91	3,321,169,290.12	32,934	13,572.00
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	6,919.80000	6.91980		7,420.18000	7.42018	6,919.800	0.000	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	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,876.95000	6.87695		7,377.33000	7.37733	6,876.950	0.000	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	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,834.12000	6.83412		7,334.50000	7.33450	6,834.120	0.000	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.22432		102.28322		8.35969	101.77670		7.20	3,213,227,356.30	31,415	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	14.39000	0.01439		9.89000	0.00989	14.390	0.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,645.04000	8.64504		9,147.06000	9.14706	8,645.040	0.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	14.84000	0.01484		10.21000	0.01021	14.840	0.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,603.94000	8.60394		9,105.83000	9.10583	8,603.940	0.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	15.30000	0.01530		10.53000	0.01053	15.300	0.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,562.86000	8.56286		9,064.61000	9.06461	8,562.860	0.000	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.36550		99.80782		8.51036	99.29333		7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	791.12000	0.79112		667.66000	0.66766	791.120	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,157.28000	4.15728		4,548.31000	4.54831	4,157.280	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	800.37000	0.80037		675.77000	0.67577	800.370	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,129.42000	4.12942		4,519.31000	4.51931	4,129.420	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	809.70000	0.80970		683.96000	0.68396	809.700	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,101.65000	4.10165		4,490.40000	4.49040	4,101.650	0.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,164.16000	1.16416		998.57000	0.99857	1,164.160	0.000	7.18	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,277.61000	3.27761		3,626.51000	3.62651	3,277.610	0.000	7.18	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.50526		101.38954		8.66062	100.86716		7.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	736.21000	0.73621		633.91000	0.63391	736.210	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,014.77000	6.01477		6,434.85000	6.43485	6,014.770	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	743.29000	0.74329		640.20000	0.64020	743.290	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,985.90000	5.98590		6,405.19000	6.40519	5,985.900	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	750.42000	0.75042		646.53000	0.64653	750.420	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,957.08000	5.95708		6,375.57000	6.37557	5,957.080	0.000	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,741.97000	1.74197		1,544.34000	1.54434	1,741.970	0.000	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,499.14000	3.49914		3,823.89000	3.82389	3,499.140	0.000	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			9.39916		97.35170		9.52042	96.20414			84,014,517.10	863	10,378.00
R2048	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.09	Put	3,045.03000	3.04503		4,192.59000	4.19259	3,045.030	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Put	2,943.76000	2.94376		4,091.32000	4.09132	2,943.760	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Put	2,842.68000	2.84268		3,990.24000	3.99024	2,842.680	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.48586		94.31606		9.61084	93.15309			81,394,759.78	863	10,953.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	4,373.85000	4.37385		5,536.82000	5.53682	4,373.850	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	4,271.72000	4.27172		5,434.69000	5.43469	4,271.720	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,169.78000	4.16978		5,332.75000	5.33275	4,169.780	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.56609		95.63218		9.69505	94.45106			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	680.30000	0.68030		0.00000	0.00000	680.300	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000	0.00000		500.82000	0.50082	0.000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.65	Put		0.00000	0.00000		409.47000	0.40947	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call		771.65000	0.77165		0.00000	0.00000	771.650		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call		862.83000	0.86283		0.00000	0.00000	862.830		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put		0.00000	0.00000		318.29000	0.31829	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future				9.64470	92.72120		9.77767	91.52175			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call		682.76000	0.68276		0.00000	0.00000	682.760		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put		0.00000	0.00000		516.69000	0.51669	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call		772.74000	0.77274		0.00000	0.00000	772.740		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put		0.00000	0.00000		426.71000	0.42671	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call		862.55000	0.86255		0.00000	0.00000	862.550		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put		0.00000	0.00000		336.90000	0.33690	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future				8.32633	95.57653		8.44826	95.03426		8.71	2,128,680,476.16	22,272	9,766.00
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		7,905.20000	7.90520		8,447.47000	8.44747	7,905.200	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		7,856.00000	7.85600		8,398.27000	8.39827	7,856.000	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		7,806.84000	7.80684		8,349.11000	8.34911	7,806.840	8.47	0.00	0	0.00
R207	On 08/05/2014	Bond Future				8.46934	96.94138		8.59791	96.39231		8.92	2,166,542,901.62	22,349	18,448.00
R207	On 08/05/2014	Bond Future	6.19	Call		15.28000	0.01528		10.81000	0.01081	15.280	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put		10,432.03000	10.43203		10,976.63000	10.97663	10,432.030	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call		15.75000	0.01575		11.15000	0.01115	15.750	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put		10,383.84000	10.38384		10,928.31000	10.92831	10,383.840	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call		16.23000	0.01623		11.50000	0.01150	16.230	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put		10,335.68000	10.33568		10,880.02000	10.88002	10,335.680	8.70	0.00	0	0.00
R207	On 07/08/2014	Bond Future				8.60233	94.77695		8.73846	94.21927		8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call		946.36000	0.94636		808.75000	0.80875	946.360	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put		4,790.49000	4.79049		5,210.56000	5.21056	4,790.490	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call		957.23000	0.95723		818.38000	0.81838	957.230	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put		4,758.20000	4.75820		5,177.03000	5.17703	4,758.200	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call		968.20000	0.96820		828.10000	0.82810	968.200	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put		4,726.03000	4.72603		5,143.61000	5.14361	4,726.030	8.74	0.00	0	0.00
R207	On 06/11/2014	Bond Future				8.72682	96.27912		8.87095	95.71284		8.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call		983.66000	0.98366		859.68000	0.85968	983.660	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put		6,652.14000	6.65214		7,094.44000	7.09444	6,652.140	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call		992.78000	0.99278		867.89000	0.86789	992.780	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put		6,618.92000	6.61892		7,060.31000	7.06031	6,618.920	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call		1,001.97000	1.00197		876.15000	0.87615	1,001.970	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put		6,585.79000	6.58579		7,026.25000	7.02625	6,585.790	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				8.44068	93.54861		8.55740	92.96938		9.29	1,177,870,548.51	12,591	4,390.00
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		8,981.28000	8.98128		9,560.51000	9.56051	8,981.280	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		8,925.37000	8.92537		9,504.60000	9.50460	8,925.370	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		8,869.50000	8.86950		9,448.73000	9.44873	8,869.500	9.02	0.00	0	0.00
R208	On 08/05/2014	Bond Future				8.56512	91.48674		8.68726	90.90016		10.56	1,151,909,543.34	12,591	11,023.00
R208	On 08/05/2014	Bond Future	6.29	Call		16.45000	0.01645		11.82000	0.01182	16.450	10.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.29	Put	11,851.36000		11.85136	12,433.31000	12.43331		11,851.360	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	16.96000		0.01696	12.20000	0.01220		16.960	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,795.86000		11.79586	12,377.68000	12.37768		11,795.860	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	17.49000		0.01749	12.59000	0.01259		17.490	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,740.40000		11.74040	12,322.08000	12.32208		11,740.400	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.67892		92.88147	8.80710	92.28571		8.67892	10.08	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,306.53000		5.30653	5,755.13000	5.75513		5,306.530	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,038.60000		1.03860	891.44000	0.89144		1,038.600	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,051.58000		1.05158	903.02000	0.90302		1,051.580	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,270.14000		5.27014	5,717.34000	5.71734		5,270.140	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,064.68000		1.06468	914.69000	0.91469		1,064.680	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,233.91000		5.23391	5,679.68000	5.67968		5,233.910	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,809.00000		1.80900	1,586.74000	1.58674		1,809.000	9.96	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,694.48000		3.69448	4,067.98000	4.06798		3,694.480	9.96	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.79099		90.95369	8.92560	90.34875		8.79099	10.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	995.07000		0.99507	867.72000	0.86772		995.070	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,352.46000		7.35246	7,830.05000	7.83005		7,352.460	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,005.08000		1.00508	876.71000	0.87671		1,005.080	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,313.44000		7.31344	7,790.01000	7.79001		7,313.440	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,015.18000		1.01518	885.78000	0.88578		1,015.180	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,274.53000		7.27453	7,750.07000	7.75007		7,274.530	9.90	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,562.30000		2.56230	2,304.06000	2.30406		2,562.300	10.03	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,887.25000		3.88725	4,233.95000	4.23395		3,887.250	10.03	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		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		100.00000		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		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		100.00000		0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.21393		74.50043	9.34012	73.58994		9.21393	19.94	163,081,441.27	2,189	1,919.00
R209	On 06/02/2014	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,185.53000		5.18553	6,096.02000	6.09602		5,185.530	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,104.40000		5.10440	6,014.89000	6.01489		5,104.400	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.61	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,023.41000		5.02341	5,933.90000	5.93390		5,023.410	19.61	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.29921		72.41826	9.42908	71.49549		9.29921	21.36	158,523,571.14	2,189	22,496.00
R209	On 08/05/2014	Bond Future	7.84	Call	282.29000		0.28229	218.06000	0.21806		282.290	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,076.09000		12.07609	12,934.63000	12.93463		12,076.090	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	288.61000		0.28861	223.11000	0.22311		288.610	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,991.75000		11.99175	12,849.02000	12.84902		11,991.750	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	295.05000		0.29505	228.27000	0.22827		295.050	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,907.67000		11.90767	12,763.66000	12.76366		11,907.670	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,009.77000		1.00977	819.17000	0.81917		1,009.770	20.90	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,125.74000		7.12574	7,857.91000	7.85791		7,125.740	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,149.19000		2.14919	1,807.38000	1.80738		2,149.190	21.13	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,348.43000		4.34843	4,929.39000	4.92939		4,348.430	21.13	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,844.08000		3.84408	3,333.90000	3.33390		3,844.080	21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,425.27000		2.42527	2,837.86000	2.83786		2,425.270	21.36	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,369.14000		4.36914	3,816.84000	3.81684		4,369.140	21.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,055.22000		2.05522	2,425.69000	2.42569		2,055.220	21.44	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,879.12000		4.87912	4,289.54000	4.28954		4,879.120	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,754.88000		1.75488	2,088.07000	2.08807		1,754.880	21.51	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,320.26000		5.32026	4,701.00000	4.70100		5,320.260	21.57	0.00	0	0.00

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 08/05/2014	Bond Future	9.85	Put	1,532.18000		1.53218		1,835.69000	1.83569	1,532.180	21.57	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.37658		73.52241		9.51031	72.58537		20.74	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,225.91000		3.22591		2,841.23000	2.84123	3,225.910	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,672.77000		5.67277		6,225.13000	6.22513	5,672.770	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,627.89000		5.62789		6,177.76000	6.17776	5,627.890	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,255.61000		3.25561		2,868.44000	2.86844	3,255.610	20.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,285.45000		3.28545		2,895.80000	2.89580	3,285.450	20.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,583.27000		5.58327		6,130.66000	6.13066	5,583.270	20.53	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.45101		71.53979		9.58866	70.58814		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,742.23000		3.74223		3,351.12000	3.35112	3,742.230	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,081.40000		7.08140		7,641.94000	7.64194	7,081.400	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,770.95000		3.77095		3,377.74000	3.37774	3,770.950	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,035.12000		7.03512		7,593.56000	7.59356	7,035.120	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,799.78000		3.79978		3,404.49000	3.40449	3,799.780	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,989.06000		6.98906		7,545.42000	7.54542	6,989.060	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			154.98535		154.98535		153.18932	153.18932			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	6,504.65000		6.50465		8,300.68000	8.30068	6,504.650		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	6,514.65000		6.51465		8,310.68000	8.31068	6,514.650		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	6,524.65000		6.52465		8,320.68000	8.32068	6,524.650		0.00	0	0.00
R210	On 08/05/2014	Bond Future			155.26019		155.26019		153.43977	153.43977			0.00	0	1,319.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	4,729.81000		4.72981		6,550.23000	6.55023	4,729.810		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	4,739.81000		4.73981		6,560.23000	6.56023	4,739.810		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	4,749.81000		4.74981		6,570.23000	6.57023	4,749.810		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			125.91296		125.91296		125.92440	125.92440			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	3,077.04000		3.07704		3,065.60000	3.06560	3,077.040		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	3,087.04000		3.08704		3,075.60000	3.07560	3,087.040		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	3,097.04000		3.09704		3,085.60000	3.08560	3,097.040		0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.72666		127.72666		127.73953	127.73953			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	2,263.34000		2.26334		2,250.47000	2.25047	2,263.340		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	2,273.34000		2.27334		2,260.47000	2.26047	2,273.340		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	2,283.34000		2.28334		2,270.47000	2.27047	2,283.340		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	125.26760	125.26760		125.27485	125.27485			0.00	0	0.00
R212	On 06/02/2014	132.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	132.99	Put	7,722.40000	7.72240	7,715.15000	7.71515	7,722.400			0.00	0	0.00
R212	On 06/02/2014	133.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	133.00	Put	7,732.40000	7.73240	7,725.15000	7.72515	7,732.400			0.00	0	0.00
R212	On 06/02/2014	133.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	133.01	Put	7,742.40000	7.74240	7,735.15000	7.73515	7,742.400			0.00	0	0.00
R212	On 08/05/2014		Bond Future	127.07195	127.07195		127.08063	127.08063			0.00	0	21,791.00
R212	On 08/05/2014	131.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	131.99	Put	4,918.05000	4.91805	4,909.37000	4.90937	4,918.050			0.00	0	0.00
R212	On 08/05/2014	132.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	132.00	Put	4,928.05000	4.92805	4,919.37000	4.91937	4,928.050			0.00	0	0.00
R212	On 08/05/2014	132.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	132.01	Put	4,938.05000	4.93805	4,929.37000	4.92937	4,938.050			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	9.20448	84.37955		9.34084	83.38994		18.04	145,048,446.45	1,719	13,168.00
R213	On 06/02/2014	8.29	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.61	0.00	0	0.00
R213	On 06/02/2014	8.29	Put	7,121.20000	7.12120	8,110.81000	8.11081	7,121.200		17.61	0.00	0	0.00
R213	On 06/02/2014	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.61	0.00	0	0.00
R213	On 06/02/2014	8.30	Put	7,038.52000	7.03852	8,028.13000	8.02813	7,038.520		17.61	0.00	0	0.00
R213	On 06/02/2014	8.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.62	0.00	0	0.00
R213	On 06/02/2014	8.31	Put	6,955.95000	6.95595	7,945.56000	7.94556	6,955.950		17.62	0.00	0	0.00
R213	On 08/05/2014		Bond Future	9.29783	82.04389		9.43837	81.04095		19.14	141,033,446.91	1,719	21,069.00
R213	On 08/05/2014	7.64	Call	196.81000	0.19681	147.10000	0.14710	196.810		18.73	0.00	0	0.00
R213	On 08/05/2014	7.64	Put	13,545.09000	13.54509	14,498.32000	14.49832	13,545.090		18.73	0.00	0	0.00
R213	On 08/05/2014	7.65	Call	201.37000	0.20137	150.63000	0.15063	201.370		18.73	0.00	0	0.00
R213	On 08/05/2014	7.65	Put	13,459.95000	13.45995	14,412.15000	14.41215	13,459.950		18.73	0.00	0	0.00
R213	On 08/05/2014	7.66	Call	206.02000	0.20602	154.24000	0.15424	206.020		18.73	0.00	0	0.00
R213	On 08/05/2014	7.66	Put	13,375.02000	13.37502	14,326.18000	14.32618	13,375.020		18.73	0.00	0	0.00
R213	On 07/08/2014		Bond Future	9.38400	83.29439		9.52904	82.27590		18.55	0.00	0	0.00
R213	On 07/08/2014	8.84	Call	2,699.39000	2.69939	2,337.64000	2.33764	2,699.390		18.28	0.00	0	0.00
R213	On 07/08/2014	8.84	Put	6,694.43000	6.69443	7,351.17000	7.35117	6,694.430		18.28	0.00	0	0.00
R213	On 07/08/2014	8.85	Call	2,726.08000	2.72608	2,361.74000	2.36174	2,726.080		18.28	0.00	0	0.00
R213	On 07/08/2014	8.85	Put	6,645.11000	6.64511	7,299.26000	7.29926	6,645.110		18.28	0.00	0	0.00
R213	On 07/08/2014	8.86	Call	2,752.71000	2.75271	2,385.79000	2.38579	2,752.710		18.29	0.00	0	0.00
R213	On 07/08/2014	8.86	Put	6,595.82000	6.59582	7,247.39000	7.24739	6,595.820		18.29	0.00	0	0.00
R213	On 06/11/2014		Bond Future	9.46877	81.07088		9.61838	80.03656		18.59	0.00	0	0.00
R213	On 06/11/2014	8.84	Call	3,304.71000	3.30471	2,920.50000	2.92050	3,304.710		18.31	0.00	0	0.00
R213	On 06/11/2014	8.84	Put	7,874.82000	7.87482	8,524.93000	8.52493	7,874.820		18.31	0.00	0	0.00
R213	On 06/11/2014	8.85	Call	3,331.52000	3.33152	2,945.08000	2.94508	3,331.520		18.31	0.00	0	0.00
R213	On 06/11/2014	8.85	Put	7,826.02000	7.82602	8,473.90000	8.47390	7,826.020		18.31	0.00	0	0.00
R213	On 06/11/2014	8.86	Call	3,358.18000	3.35818	2,969.53000	2.96953	3,358.180		18.32	0.00	0	0.00
R213	On 06/11/2014	8.86	Put	7,777.16000	7.77716	8,422.83000	8.42283	7,777.160		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	9.32903	75.18835		9.45525	74.25200		21.26	47,669,413.90	634	4,835.00
R214	On 06/02/2014	8.99	Call	5.76000	0.00576	3.31000	0.00331	5.760		21.01	0.00	0	0.00
R214	On 06/02/2014	8.99	Put	2,625.98000	2.62598	3,559.88000	3.55988	2,625.980		21.01	0.00	0	0.00
R214	On 06/02/2014	9.00	Call	6.94000	0.00694	3.91000	0.00391	6.940		21.01	0.00	0	0.00
R214	On 06/02/2014	9.00	Put	2,547.60000	2.54760	3,480.92000	3.48092	2,547.600		21.01	0.00	0	0.00
R214	On 06/02/2014	9.01	Call	8.34000	0.00834	4.59000	0.00459	8.340		21.02	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
R214	On 06/02/2014	Bond Future	9.01	Put	2,469.59000		2.46959		3,402.19000	3.40219	2,469.590	21.02	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.41285		72.97435		9.54276	72.02534		22.40	46,265,737.90	634	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,953.12000		1.95312		1,638.53000	1.63853	1,953.120	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,195.23000		5.19523		5,829.65000	5.82965	5,195.230	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,980.04000		1.98004		1,662.21000	1.66221	1,980.040	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,142.67000		5.14267		5,773.85000	5.77385	5,142.670	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,007.20000		2.00720		1,686.11000	1.68611	2,007.200	22.17	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,090.48000		5.09048		5,718.40000	5.71840	5,090.480	22.17	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.49012		73.99335		9.62396	73.02960		21.69	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,719.17000		4.71917		4,223.95000	4.22395	4,719.170	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,357.40000		4.35740		4,825.93000	4.82593	4,357.400	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,321.57000		4.32157		4,787.66000	4.78766	4,321.570	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,755.49000		4.75549		4,257.83000	4.25783	4,755.490	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,791.93000		4.79193		4,291.83000	4.29183	4,791.930	21.73	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,285.98000		4.28598		4,749.63000	4.74963	4,285.980	21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.56572		71.87756		9.70353	70.89879		21.79	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,651.72000		5.65172		5,134.07000	5.13407	5,651.720	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,121.30000		5.12130		5,582.42000	5.58242	5,121.300	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,686.92000		5.68692		5,167.22000	5.16722	5,686.920	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,085.60000		5.08560		5,544.67000	5.54467	5,085.600	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,722.21000		5.72221		5,200.45000	5.20045	5,722.210	21.75	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,050.12000		5.05012		5,507.13000	5.50713	5,050.120	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			22,024.71000		22,024.71000		22,133.06000	22,133.06000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.91070		4.91070		4.91130	4.91130		16.28	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	73.89110		0.07389		81.71800	0.08172	73.891	16.47	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	153.19110		0.15319		160.41800	0.16042	153.191	16.47	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	70.33610		0.07034		78.06860	0.07807	70.336	16.49	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	159.63610		0.15964		166.76860	0.16677	159.636	16.49	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	66.91330		0.06691		74.54390	0.07454	66.913	16.51	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	166.21330		0.16621		173.24390	0.17324	166.213	16.51	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.86200		4.86200		4.85950	4.85950		13.96	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	92.29480		0.09229		100.44670	0.10045	92.295	14.17	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	270.29480		0.27029		280.94670	0.28095	270.295	14.17	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	89.25860		0.08926		97.40960	0.09741	89.259	14.18	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	277.25860		0.27726		287.90960	0.28791	277.259	14.18	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	86.30420		0.08630		94.44860	0.09445	86.304	14.20	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	284.30420		0.28430		294.94860	0.29495	284.304	14.20	0.00	0	0.00

Total for Derivatives : **35,932,743,365.75** **334,443** **3 581 501.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.53904			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.80500		104.66159		7.80500	104.63946			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.76118			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.38000		103.07536		9.38000	103.04926		78,792,000,000,000.00	8,400,000,000	3,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.39804			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.51369			0.00	1,700,000,000	11,300,000,000.00
AB013		On 21/11/2018	Spot Bond	10.24500	94.52918		10.24500	94.50309			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	8.10500	102.95494		8.10500	102.93235			4,538,800,000,000.00	560,000,000	317,300,000.00
AB07		On 07/03/2014	Spot Bond	6.89000	108.22797		6.89000	103.83160			20,876,700,000,000.00	3,030,000,000	2,020,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01734			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	9.55000	104.68754		9.55000	104.66057			9,550,000,000,000.00	1,000,000,000	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.60000	136.10287		1.60000	136.09226			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.85000	123.51144		2.85000	252.61737			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.36902			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93109			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35119			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88781			0.00	0	1,400,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.92948			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.95711			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.05441			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	8.56500	107.60546		8.56500	107.58054			6,338,100,000,000.00	740,000,000	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.79058			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	8.14000	104.24820		8.14000	104.22523			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.28651			0.00	0	30,000,000.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60628			0.00	0	20,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43365			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32857			0.00	0	30,000,000.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	10,000,000.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92877			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.45225			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.97910			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.25512			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.74865			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000		136.97738		6.05000	131.87812			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.55000		126.54630		3.55000	126.52968			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	3.55000		116.08594		3.55000	116.07077			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000		99.37924		5.20000	99.36200			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.54000		98.33870		6.54000	98.31786			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.95000		108.34703		11.95000	108.31230			1,673,000,000,000.00	140,000,000	70,000,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67526			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86986			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.94723			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99765			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000		107.35823		4.85000	107.34045			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		42.56261		100.00000	42.45722			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.59000		159.87656		2.59000	159.85984			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.51660		2.76000	155.49960			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.62000		160.25958		2.62000	160.24266			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.40000		162.64236		2.40000	162.62617			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.94625		71.13256		8.94625	71.11586			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.94625		71.13256		8.94625	71.11586			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	100.81253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.04000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	88.22000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.36000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46644			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34774			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	102.02022		7.68000	101.99910			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	84.35000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.12000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	84.49000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65322			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	8.09500	113.34491		8.09500	113.32007			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32381			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	81.84000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	81.93000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	3.24000	88.65762		3.24000	96.17349			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	3.19000	94.25267		3.19000	140.46424			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	3.00000	107.27378		3.00000	185.78426			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	80.50000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	10.33000	88.46952		10.33000	88.44491			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	106.88984			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.27000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	93.25000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.36000		102.34195		10.36000	102.31355			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	10.30500		102.73208		10.30500	102.70372			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.72500		87.32774		9.72500	87.30496			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.40000		102.05958		10.40000	102.03116			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.06671			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.12400			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.25000		105.99621		9.25000	105.96975			185,000,000,000.00	20,000,000	12,900,000.00
ABS5	On 01/05/2015	Spot Bond	7.75500		102.85484		7.75500	102.83323			8,065,200,000,000.00	1,040,000,000	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.77500		94.21709		9.77500	94.19240			195,500,000,000.00	20,000,000	11,800,000.00
ABS7	On 11/09/2026	Spot Bond	10.56000		91.50188		10.56000	91.47587			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.45500		105.41644		8.45500	105.39233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	2.30000	131.06433	2.30000	128.53146				460,000,000,000.00	200,000,000	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.66000	202.38242	2.66000	256.39119				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	121.19560	1.54000	123.88925				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.69000	118.42215	2.69000	120.78788				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.83607	100.00000	43.72752				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.25500	107.13526	12.25500	107.10007				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.95058				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.54268	100.00000	2.53638				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.00384				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.75962				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.15556	100.00000	15.11803				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.89732				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.20625	11.00000	61.18875				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.15556	100.00000	15.11803				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.46891				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	100.97540				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08347				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92719				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95977				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.97410				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16152				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16240			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90115			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16240			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16063			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.27415			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88281			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74425			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94027			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.97262			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.98561			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.95957			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90115			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.23000	100.38018		10.23000	100.32022			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82304			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.10517			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.79854			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	80.80348			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.29129			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.36131			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92713			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.44585			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.44585			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31519			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.89451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88669			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.96724			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.26855			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.96629			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15856			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82543			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.96146			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.15568			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78813			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.93106			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77340			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75903			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91040			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93075			0.00	0	250,000,000.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80608			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.78387			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82698			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90779			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86213			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82436			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.93390		10.23000	103.90526			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83852			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81653			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.28723			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76804			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.32000	99.19295		10.32000	99.16554			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90381			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.44780		1.75000	110.54468			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82306			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82546			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88199			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91432			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84964			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.90786			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87552			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94663			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.01031			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92078			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.26601			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.90786			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88091			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.93617			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.95311			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81635			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83594			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.95710			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.94405			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88845			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00733			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01119			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01765			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.03124			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96601			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96601			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.52994			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	126.33673			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82375			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81468			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.31105			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83929			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84316			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.88199			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82504			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.82375			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.03437			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.84200			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13095			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.03065			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.45473		100.00000	10.42940			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.35624			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51354			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.61835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.22416			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25878			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.30487			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.21027			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.88500		97.48343		8.88500	97.46015			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.30584			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.37553			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.30000		100.54922		9.30000	100.52398			186,000,000,000.00	20,000,000	6,400,000.00
AIR02	On 30/04/2023	Spot Bond	10.00000		113.14453		10.00000	113.11420			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		60.60980		100.00000	60.45971			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.17500		109.56318		8.17500	109.53892			48,232,500,000,000.00	5,900,000,000	3,000,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		57.66248		100.00000	57.51969			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.61217		100.00000	14.57965			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.44000		145.60334		3.44000	145.58475			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.55000		105.32384		5.55000	132.04365			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04099			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92335			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.92098			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31692			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98367			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	100.93644			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.75896			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	100.00000		13.57342		100.00000	13.51599			4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		9.79000	103.48545		9.79000	103.45828			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74957			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24535			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.46585			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.12224			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.15982			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.30000	98.08933		10.30000	98.06227		20,600,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		8.05500	109.55731		8.05500	109.53354			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.68476			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61373			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.12000	103.42956		8.12000	103.40694			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.70000	104.19369		9.70000	104.16658			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.97761	102.38197		11.97761	101.87919			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.83709	100.67500		11.83709	100.85513			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.88732	100.55380		11.88732	100.77976			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94544			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.93754	100.33804		11.93754	100.59711			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.82300	98.23308		12.82300	98.01556			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97048			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97048			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97055			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.22761	98.87557		12.22761	99.79571			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		12.15327	101.10790		12.15327	100.46412			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.83709	100.67500		11.83709	100.85513			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		12.07800	100.18475		12.07800	100.50903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		11.26059	93.46918		11.26059	99.89879			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91544			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90012			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90012			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84584			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.24758	99.16953		11.24758	99.85595			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.47500	97.60290		12.47500	97.34148			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.40000	64.07935		12.40000	94.73706			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82040			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	85.99671		9.28000	100.94734			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88532			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.19000	63.07179		12.19000	94.63481			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85572			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88040			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88040			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84387			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.62289			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89511			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54950			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25610			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.97761	102.65751		14.97761	102.16786			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.22664	99.76886		16.22664	99.55792			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		15.11400	99.30550		15.11400	100.12017			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.24843			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32023			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.43539		100.00000	13.40990			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.53652		100.00000	20.48566			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.69054		100.00000	18.64426			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.53737		100.00000	11.50880			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.54959		100.00000	11.52067			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.94923		100.00000	13.91469			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.08677		100.00000	12.05684			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	89.39120		100.00000	89.18476			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23331			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99825			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02392			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.56000	101.95138		2.56000	167.56863			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.92000	92.78722		8.92000	129.83997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.92000	94.16520		8.92000	130.25265			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.30500	93.24430		9.30500	93.22100			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.90909			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.54635			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.13445			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84824			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	99.45946		100.00000	98.92473			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.88000	96.61740		8.88000	96.59421			5,328,000,000,000.00	600,000,000	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08404			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20369			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21021			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23191			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25359			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31390			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.99958		100.00000	13.96492			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13579			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14236			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14517			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14611			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15736			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17233			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.76202		100.00000	8.74032			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.76202		100.00000	8.74032			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92282				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94364				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.25000	102.31988	9.25000	102.29433				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00609				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11694				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.28515	100.00000	6.26959				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.28515	100.00000	6.26959				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.46500	101.36344	7.46500	101.34345			44,148,010,000,000.00	5,914,000,000	2,887,000,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.87450				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.58979				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.94458				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	100.00000	67.09559	100.00000	80.57395			3,200,000,000,000,000.00	32,000,000,000	24,500,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.19811				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.41887				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.19256				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26182				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.38772				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.91160				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.76281				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.61384	100.00000	42.50714				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.20955	100.00000	14.17437				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.50190				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.94000	106.98286	7.94000	106.95985				0.00	0	900,000.00
CBL08	On 02/11/2016	Spot Bond	10.35000	112.46413	10.35000	112.43279				0.00	0	60,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.12659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.31207				0.00	520,000,000	130,000,000.00
CBL11	On 06/05/2016	Spot Bond	10.00000	103.69283	10.00000	103.66488				43,203,000,000,000.00	4,320,300,000	1,663,500,000.00
CBL12	On 06/09/2018	Spot Bond	12.10000	102.11441	12.10000	102.08127				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.03700				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.35000	97.27324	12.35000	97.24104				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.73765				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.24000	99.90310	10.24000	99.87555				0.00	0	2,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.91662				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.79000	98.31223	12.79000	98.27911				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.01481				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.31282				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00005				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.05000	90.86944	11.05000	90.84245				8,840,000,000.00	800,000	800,000.00
CCT01	On 23/06/2023	Spot Bond	10.75000	112.14333	10.75000	112.11109				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.60000	108.07221	10.60000	108.04155				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.94000	112.54047	9.94000	112.51032				59,640,000,000,000.00	6,000,000,000	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.66021				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.60000	103.35495	12.60000	103.32006				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.80585				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.03175				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.45117				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.53161				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40557				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.41339				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.68302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.65322			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.81068			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16210			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.82642			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	86.68750	100.00000	100.00000	86.49400			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	86.68750	100.00000	100.00000	86.49400			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	86.68750	100.00000	100.00000	86.49400			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92722			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	86.68750	100.00000	100.00000	86.49400			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.11430			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24162			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.01317	10.11000	10.11000	100.98565			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24162			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51060			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	115.72841	2.76000	2.76000	115.71585			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	112.72629	3.14000	3.14000	115.74698			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.63782	8.25000	8.25000	103.61468			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	101.24162			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24162			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.83836	3.10000	3.10000	115.34138			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.50001	2.40000	2.40000	115.02062			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.36170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.80813			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35037			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.15500	101.13835		9.15500	101.11348			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36521			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35870			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23344			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24017			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.20500	101.27781		9.20500	101.25278			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.20500	101.27781		9.20500	101.25278			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	9.25500	100.00348		9.25500	99.97863			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95328			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06530			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.27413			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.27413			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	88.16928		100.17539	87.77156			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34543			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.84983			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96843			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31673			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.41033			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.23406		9.35000	104.20818			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.23406		9.35000	104.20818			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.31919				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	102.24640				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86551				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.20066				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67994				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67994				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67994				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67994				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67994				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70001				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73324				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73324				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73324				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73324				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73324				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73880				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	10.12000	101.70368	10.12000	101.67595				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39281				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81385				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81385				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.12241				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10314				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.08312				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86906				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86258			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88163			0.00	400,000,000	400,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.38610			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61419			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87903			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.09642			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11045			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76364			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67611			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.83670			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98538			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98538			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98538			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98538			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.92164			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26038			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14431			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86117			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85006			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75529			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85006			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62647			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02755			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77719			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76889			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.91337			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.60457			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.18087			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.36867			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.88908			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.46804			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.54808			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	130.46278			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.81633			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.61000	91.00742		11.61000	90.97906			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		12.13000	92.66315		12.13000	92.63301			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72818			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.03314			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.82071			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15981			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13669			0.00	0	40,000,000.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.76168		8.80500	102.36011			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88845			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05123			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	122.76131			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.93629			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.95568			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.03055			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.96601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40348			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40348			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40348			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08361			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71461			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.19176			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72818			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.11934			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.13677			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73310			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08032			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.21989			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73327			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41183			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.26175			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95255			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.99442			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07839			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.91815			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72704			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70781			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.06952			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.80588			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.10429			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.47264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.73703			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	101.30866			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.42399			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.05721			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06134			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.09008			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.23593		10.55000	100.15723		105,500,000,000,000.00	10,000,000,000	20,000,000,000.00	
CLN362	On 20/03/2024	Spot Bond	10.55000		100.23593		10.55000	100.15723		105,500,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN363	On 20/03/2024	Spot Bond	100.00000		7.79375		100.00000	0.01357		1,000,000,000,000,000.00	10,000,000,000	20,000,000,000.00	
CLN364	On 06/08/2023	Spot Bond	100.00000		0.02283		100.00000	0.02279			0.00	0	500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.61217		7.01000	38.22392			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	136.53970			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	9.30500		93.24430		9.30500	126.75628			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.92000		29.67290		8.92000	129.83997			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.92000		30.07148		8.92000	130.25265			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.11056			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.00890			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48317			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48317			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.96628			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89332			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90772			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15981			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81209			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.54486			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.70500	109.68245		9.70500	107.34687			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.70000	99.13287		9.70000	99.10708		13,774,000,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond		10.96000	109.26816		10.96000	109.23615			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		9.05500	104.67188		9.05500	104.64641			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.55000	105.18589		10.55000	105.15603			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.92000	92.84246		10.92000	92.81534			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.65000	93.58880		11.65000	93.55969			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.65000	86.54740		11.65000	86.52048			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26018			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30719			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20128			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01155			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.11816			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.69989			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.41000	85.59019		13.41000	85.55950			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.57332		100.00000	11.54467			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14091			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.97500	96.02411		8.97500	96.00083			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.48329			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.63887			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05036			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.05048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.59459			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.21732			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.83922			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88511			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.93500	117.08430		7.93500	117.05927		10,474,200,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond		9.24000	100.95091		9.24000	100.92614		66,942,321,600,000.00	7,244,840,000	3,894,670,000.00	
DV23	On 27/02/2023	Spot Bond		9.56000	107.07169		9.56000	107.04452		281,623,451,200,000.00	29,458,520,000	22,447,050,000.00	
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.85512			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88863			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.28593			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.86000	122.73688		8.86000	122.70748		32,339,000,000,000.00	3,650,000,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.18049			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	104.35712		0.10000	131.48291		400,950,000,000.00	4,009,500,000	2,009,500,000.00	
EL28	On 02/05/2028	Spot Bond		2.52000	111.45809		2.62000	110.14018		7,862,400,000,000.00	3,120,000,000	1,630,000,000.00	
EL29	On 19/11/2029	Spot Bond		2.63000	97.63082		2.63000	97.62046			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.72000	96.49444		2.72000	96.48396			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		10.45000	100.79294		10.45000	100.76458			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.30000	106.46945		10.30000	106.43991			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.70000	98.61969		10.70000	98.59131			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		11.15500	87.94798		11.15500	93.09975			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.68202			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85950			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98351			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23901			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	84.90566		100.00000	84.50704			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	96.79561		100.00000	96.55302			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	86.63692		100.00000	86.43730			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.44104		3.00000	128.42612			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		12.11500	102.29722		12.11500	102.26398			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.09163			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.12466			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.52181			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.71000	82.84820		10.71000	96.05854			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.54861			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.32426			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.76345			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.78260			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.50353			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.75903			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.66718			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.79882			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79299			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.38348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.44897				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.37038				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.42496				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.58500		103.65867	7.58500	103.63748			3,034,000,000,000.00	400,000,000	500,000,000.00	
ES18	On 20/04/2018	Spot Bond	8.49500		105.39213	8.49500	105.36805			135,940,388,000,000.00	16,002,400,000	18,621,764,000.00	
ES23	On 25/01/2023	Spot Bond	9.20500		105.13358	9.20500	105.10745			31,927,358,400,000.00	3,468,480,000	30,939,940,000.00	
ES26	On 02/04/2026	Spot Bond	9.51000		90.93213	9.51000	90.90892			171,485,271,000,000.00	18,032,100,000	18,946,800,000.00	
ES33	On 15/09/2033	Spot Bond	9.90000		82.39549	10.02500	81.48340			952,153,686,000,000.00	96,177,140,000	50,834,820,000.00	
ES42	On 25/04/2042	Spot Bond	10.20500		86.72653	10.20500	86.70282			179,608,000,000,000.00	17,600,000,000	8,800,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.35076				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.28640				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.71091				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.13542				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.34193				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.44344				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.37759	100.00000	10.35160				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.09919	100.00000	10.07390				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.88275				0.00	9,000,000	4,500,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.92406				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.00659				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.08901				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.75500		104.30704	7.75500	104.28512			13,028,400,000,000.00	1,680,000,000	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	10.19000		94.73870	10.19000	94.71283				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.90564				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.90556				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.10547			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.29317			0.00	0	500,000,000.00
FRBC21		On 21/12/2018	Spot Bond	11.99000	101.58474		11.99000	101.55226			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.47027			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.79000	119.14469		2.79000	119.93071			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.69000	125.06249		2.69000	255.79081			0.00	0	80,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.95000	93.06280		2.95000	99.46273			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	3.17000	94.47028		3.17000	140.78862			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.89000	108.99252		2.89000	188.76148			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	8.36500	112.92638		8.36500	112.90082			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.99000	59.24150		7.99000	58.57435			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.48800	37.84158		9.48800	36.95275			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.59048		9.72000	35.67665			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.53285			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.16088			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.26159			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06043			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.09723			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.09723			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.63745			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.05943			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09663			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30115			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92728			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.45065			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28038			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01765			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	100.96213			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11443			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	100.99829			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002		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	101.07182			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	101.35860			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31368			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.30854		100.09221	13.27556			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89104			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.17654			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09111			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23953			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.91815			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.48580			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00798			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02104			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91810			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94016			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28158			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.91158			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89378			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92078			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.98289		13.22500	54.96302			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85869			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85999			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34385			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	4.19500	84.81627	4.19500	87.73651				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.95309				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.95309				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.59740				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72818				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.13407				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.01958				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.88845				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.86388				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.03958				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91903				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.12347				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.21732				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.92983				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.40097				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.79570				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.45221				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.25917				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.06576				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.23455				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.01183				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00540				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.31296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84258			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08435			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	4.03000		112.59740		4.03000	109.85669			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02620			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.03792			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	4.01000		103.40458		4.01000	110.01133			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.85842		1.88000	121.14536			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	4.03000		100.68792		4.03000	109.85669			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.34056		2.86000	119.29724			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.25943		2.93000	124.48820			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.10929			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.54715			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44226			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.46991			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87504			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01842			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.02994			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.21100			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16159			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96988			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.33159			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96860			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.95858			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.42175			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.51981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.39875	100.00000	9.37547				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.88659	100.00000	15.84725				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.03065	5.00000	142.00645				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.06189				0.00	40,000,000	120,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.09746				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.41985				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.57296				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.08750				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.54862				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.75896				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000	0.00000	79.29628				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.12000		85.90666	3.12000	111.63908				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.19175				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.42790	10.38000	100.39932				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.42790	10.38000	100.39932				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.02027				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.16534				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.20000		120.19888	3.20000	245.83988				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.70000		124.96486	2.70000	255.59107				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.42000		118.17176	3.42000	241.69241				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	3.16000		97.18059	3.16000	116.81875				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.09072				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.69000		120.80090	2.69000	117.09459				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25096				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50825			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.03845			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.10000		88.78614		3.10000	88.77558			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.53693		104.97509	16.49416			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.82814		101.07593	20.77607			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.66021		100.44759	12.62873			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84544			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.15782		100.76967	19.11005			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.72000		98.06014		2.72000	98.04953			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	100.47266			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.91000		91.53756		2.91000	99.29847			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.31654			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.94000		91.27145		2.94000	99.00972			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.46958			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.90000		123.03151		2.90000	318.82208			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.58123			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.91944			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.92442			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.92805			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.33760			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.19005			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.93672			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.47485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	6.60000		104.75544		6.60000	104.73665			1,584,000,000,000.00	240,000,000	2,229,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.30500		105.01352		7.30500	104.99271			1,461,000,000,000.00	200,000,000	150,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.22500		102.67442		8.22500	102.65156			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.66000		102.90439		8.66000	102.88029			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.83000		109.05472		8.83000	109.02883			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.31000		100.70318		9.31000	100.67788			186,200,000,000.00	20,000,000	12,400,000.00
FRX20	On 01/10/2020	Spot Bond	9.56000		99.16216		9.56000	99.13672			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	10.18000		89.25588		10.18000	89.23141			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.28000		104.74236		10.28000	104.71352			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.50000		101.49905		9.50000	101.47509			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	11.10500		92.21869		11.10500	92.19161			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.87500		77.06128		10.87500	77.03886			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69107			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.73150			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76418			0.00	300,000,000	150,000,000.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.77724			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.80983			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.86202			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.90114			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.07049			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.77319			0.00	0	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44309			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	10.05000		101.57125		10.05000	101.54389			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			170,000,000.00	1,700	1,700.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.10404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83823			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.40548			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.78438			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.07602			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08005			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08782			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.09747			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.11082			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	101.06014			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.63183			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32306			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.94220			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.50589			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.01241			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	100.59796			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83679			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13682			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.21674			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.97322			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.01203			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.01274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.19464			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.04876			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23110			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.71995	100.47992		8.71995	101.11219			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	100.24726			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		9.07212	100.49559		9.07212	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	100.26803			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.52167	100.51935		9.52167	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	100.29339			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	100.30373			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37978			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39752			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		9.00000	103.80764		9.00000	103.78239		54,000,000,000,000.00	6,000,000,000	3,001,800,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.47000	127.23376		2.47000	260.23329		43,472,000,000,000.00	17,600,000,000	8,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.45000	129.79073		2.45000	260.64172		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.98500	93.81429		9.98500	93.78903			62,705,800,000,000.00	6,280,000,000	1,339,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.90500	94.39084		9.90500	94.36562			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	36.45452		100.00000	36.36425			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	9.46203		100.00000	9.43860			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	58.08038		100.00000	57.93655			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	27.62336		100.00000	27.55495			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	15.31239		100.00000	15.27446			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.29000	105.49311		2.30000	105.37978			76,334,952,974,000.00	33,334,040,600	89,110,683,300.00
I2038	On 31/01/2038	Spot Bond	2.50000	103.66775		2.50000	103.65712			143,780,194,000,000.00	57,512,077,600	50,988,995,300.00
I2046	On 31/03/2046	Spot Bond	2.55000	102.04828		2.55000	102.03770			117,706,497,285,000.00	46,159,410,700	79,692,040,700.00
I2050	On 31/12/2050	Spot Bond	2.54000	107.63971		2.54000	107.62854			13,725,188,196,000.00	5,403,617,400	16,077,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	90.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.25500	106.35987		8.25500	106.33611			5,613,400,000,000.00	680,000,000	340,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.96447			0.00	0	5,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.02707			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94196			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.03500	107.89494		8.03500	103.53172			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.75500	105.21279		8.75500	105.18788			1,225,700,000,000.00	140,000,000	70,000,000.00
IBL22	On 15/03/2018	Spot Bond	9.40000	105.95267		9.40000	105.92579			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.96500	106.75932		7.96500	102.57362			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18847			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.36927			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000	113.49150		4.85000	113.47286			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.57500	103.20220		8.57500	103.17867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00824			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01147			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	101.12382		1.70000	123.32156			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.76000	99.98164		2.76000	120.18714			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11755			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.22979			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	9.07000	102.02659		9.07000	102.00173			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42870			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.66652			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.80476			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.62000	94.85529		9.62000	94.83081			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	10.09000	87.99469		10.09000	87.97077			18,162,000,000.00	1,800,000	8,100,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18680			0.00	0	20,000,000.00
IBL49		On 02/04/2018	Spot Bond	9.15000	96.41184		9.15000	96.38815			0.00	0	7,000,000.00
IBL50		On 02/08/2020	Spot Bond	10.14000	95.28935		10.14000	95.23990			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.11001			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.11329			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	8.51500	97.36134		8.51500	97.33892			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	9.40000	95.52310		9.40000	95.49887			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.12529			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00324		100.00000	0.00323			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16307			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.17537			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.70000	95.86047		9.70000	95.83553			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.51738		5.00000	101.50360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.51738		5.00000	101.50360			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.09554		5.00000	100.08189			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.51738		5.00000	101.50360			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.61016		4.00000	101.59905			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57713			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50963			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.81620			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.72366		9.20000	110.69631			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71039			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71039			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.67670			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.36086		100.00000	8.34016			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.14411			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01767			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41574			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.25500	102.17131		10.25500	102.14308			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16604			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.31753			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85174			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.14647			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.72356		100.00000	6.70728			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.80000	99.93648		5.80000	99.87304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408	On 18/02/2014	Spot Bond	5.80000		99.82551		5.80000	99.76221			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		99.71479		5.80000	99.65163			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.90000		99.59752		5.90000	99.53342			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.90000		99.48540		5.90000	99.42145			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000		99.15056		5.90000	99.08704			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.03945		5.90000	98.97607			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	6.00000		98.91063		6.00000	98.84634			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000		98.79818		6.00000	98.73404			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.68599		6.00000	98.62199			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	100.00000		80.57395		100.00000	100.00000		3,080,000,000,000,000.00	30,800,000,000	29,100,000,000.00	
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28052			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79536			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.97761		101.43567		11.97761	101.31275			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.97761		99.33609		11.97761	100.06163			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.50534			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88961			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.25687		6.50000	102.23891			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.98538			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.58970			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21819			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21819			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.91617			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	97.41597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.05892			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.86632			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.29755			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.32115			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.93128			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.02039			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.70346			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.87240			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.03965			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.21301			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.12192			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.69411			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.73387			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84712			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.24940			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	100.00000		54.65196	100.00000	54.51356				0.00	0	14,000,000,000.00
ING60U	On 28/02/2014	Spot Bond	100.00000		105.93038	100.00000	105.65665				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.84585			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98581			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.05320			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35758			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36727			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.37378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	9.26500	101.55019		9.26500	101.52493			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.59000	107.91795		7.59000	103.42318			0.00	0	400,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07152			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.55000	104.23629		9.55000	104.20943			0.00	0	7,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50224			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.44277			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.64326			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92876			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.43500	102.73514		9.43500	102.70912			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.95970			0.00	0	1,030,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.32124			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.85000	92.55593		3.85000	111.25745			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.35000	91.63300		4.35000	123.07210			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.67506			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.43374			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.40818			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.14515			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.80408			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.30000	86.12216		4.30000	86.86102			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.30000	86.05037		4.30000	94.57584			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.23729			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.81880			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85174			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.69000	107.04300		12.69000	107.00663			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		4.35000	90.66054		4.35000	123.07210			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14020			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24308			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25248			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.80000	94.51796		5.80000	99.95235			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.80000	99.88889		5.80000	99.84135			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.80000	99.79385		5.80000	99.73059			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	99.68320		5.80000	99.62008			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.90000	99.56546		5.90000	99.50140			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.90000	99.45341		5.90000	99.38950			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.90000	99.11879		5.90000	99.05531			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.00775		5.90000	98.94441			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		6.00000	98.87847		6.00000	98.81423			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		6.00000	98.76610		6.00000	98.70200			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.87966			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.05017			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08824			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60333			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47709			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87414			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.02944			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03952			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93582			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.02890			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47944			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.17935			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36737			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37063			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.37714			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34782			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22879			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05012			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86886			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.79886			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98363			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	96.86221		100.00000	96.62006			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	95.83333		100.00000	95.33679			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14876			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	56.48648		100.00000	56.34660			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53275			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.35750			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	62.92256		100.00000	62.77013			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	64.41134		100.00000	64.25531			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	55.46168		100.00000	55.32435			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.41207		100.00000	54.30884			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	54.86855		100.00000	51.45739		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
KCF03U	On 30/10/2014	Spot Bond		100.00000	49.82873		100.00000	49.66792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.34129			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02725			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.30000		135.84749		9.30000	135.81339			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07091			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.84159			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12019			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.65000		94.09029		9.65000	94.06620			583,825,000,000.00	60,500,000	36,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.80000		67.22298		9.80000	95.39688			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.24000		94.80697		10.24000	94.78124			0.00	0	2,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49611			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.50500		100.30886		11.50500	100.27804			23,930,400,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64518			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.65904			0.00	384,000,000	192,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.78163			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.92870			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.11052			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.35295			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.89919			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.57793			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.19699			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.89097			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		55.82194		100.00000	55.71603			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		62.92256		100.00000	62.77013			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.81697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ11U	On 11/02/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		58.91787	100.00000	58.77034				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.98842				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.57105				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.31625				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.67747				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.28352				0.00	920,000,000	230,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.96098				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.65774				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53529				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.94087				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.86454				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.26945				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.92141				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.91478				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		97.33333	100.00000	103.69980				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		88.12661	100.00000	87.92118				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		59.01272	100.00000	58.82439				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.42736	100.00000	44.31973				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.08059	100.00000	15.04325				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.81786	100.00000	36.72668				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.54000		100.77593	9.54000	100.75014			3,052,800,000,000.00		320,000,000	153,800,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.05542				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.97316				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.85293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.02566			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.04203			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.12378			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.39008			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.41835			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.88500	102.24505		8.88500	102.22063			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.61000	99.79791		9.61000	99.77203			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.37500	98.95649		10.37500	98.92885			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.90500	103.26364		6.90500	103.24439		16,019,600,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77069			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.80332			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.44000	100.58746		10.44000	100.55867			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.25500	103.75113		8.25500	103.72795		78,587,600,000,000.00	9,520,000,000	4,760,000,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26965			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.81000	98.80173		9.81000	98.77574			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.94305		100.00000	9.91843			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21314			0.00	0	30,000,000.00
MQB02	On 31/05/2017	Spot Bond		9.51000	98.73158		9.51000	98.70639		2,681,820,000,000.00	282,000,000	136,600,000.00	
MTN02	On 13/07/2014	Spot Bond		8.01000	101.61622		8.01000	101.59466		160,200,000,000.00	20,000,000	16,100,000.00	
MTN03	On 13/07/2015	Spot Bond		8.35500	101.96456		8.35500	101.94150		32,417,400,000,000.00	3,880,000,000	1,010,000,000.00	
MTN04	On 13/07/2017	Spot Bond		9.45000	102.63955		9.45000	102.61337		756,000,000,000.00	80,000,000	49,400,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	5.71896		100.89771	5.70500			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.79663		100.61875	5.78251			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.86200			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85994			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85755			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85536			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85409			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84145			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.82647			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29714	100.00000	0.29642				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29714	100.00000	0.29642				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.77000	93.03522	9.77000	93.01070				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.20500	97.40660	8.20500	97.38497				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.28549			0.00	40,271,600,000	10,067,900,000.00	
NBK11A		On 28/11/2020	Spot Bond	9.96000	96.67160	9.96000	96.64565				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48248				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.41029				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.82770				0.00	0	200,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.54647				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.49373				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07285				0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.11623				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.95500	108.03585	7.95500	108.01256			35,002,000,000,000.00	4,400,000,000	3,693,700,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28903				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.44000	113.04672	9.44000	113.01791			2,832,000,000.00	300,000	2,100,000.00	
NBK4		On 28/10/2024	Spot Bond	11.47500	31.20553	11.47500	31.19624				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	8.35500	104.40608		8.35500	104.38260			16,710,000,000,000.00	2,000,000,000	1,050,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.23570			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.25397			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.82500	107.35433		7.82500	103.17750			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77243			0.00	300,000,000	100,000,000.00
NBK9A	On 23/03/2016	Spot Bond	8.70500	104.76828		8.70500	104.74361			0.00	0	2,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74520			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	101.41883			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70026			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52710			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35772			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24632			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.76698			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17418			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	100.09602			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11373			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.05334			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41609			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	83.93021			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89043			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98925			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.78181			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84571			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79351			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46715			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76151			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74989			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74924			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.11339			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		100.00000	0.00924		100.00000	100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.66000	100.16253		10.66000	10.66000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.20500	106.09438		9.20500	106.06800			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.45959			0.00	200,000,000	200,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.42728			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		7.14000	108.87870		7.14000	99.96089			0.00	0	1,900,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41545			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.90000	110.72602		12.90000	110.68779			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	112.13599			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.63552			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97803			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.49398			0.00	0	1,490,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.71000	158.92795		2.71000	158.91079			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.49000	99.68906		9.49000	99.66352			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	10.12000	103.58969	10.12000	103.60354			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.32375			0.00	500,000,000	250,000,000.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.41844			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.25324			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.24069			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.29265			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	10.32000	103.62356	10.32000	103.93270			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34464			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.29272			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.32380			0.00	200,000,000	100,000,000.00
NQ1C10		On 22/05/2020	Spot Bond	10.52000	103.65750	10.52000	103.66922			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.42773			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36543			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.34457			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.73878			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.61226			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.38610			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.70500	109.35704	7.70500	103.80622			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	9.28000	113.60672	9.28000	113.57841		15,219,200,000,000.00	1,640,000,000	820,000,000.00	
NRA022		On 31/10/2022	Spot Bond	9.63000	118.54749	9.63000	118.51670		13,484,889,000,000.00	1,400,300,000	750,300,000.00	
NRA023		On 31/05/2023	Spot Bond	2.60500	160.71552	2.60500	160.69863		43,764,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028		On 30/11/2028	Spot Bond	9.98000	119.65638	9.98000	119.62437		6,187,600,000,000.00	620,000,000	310,000,000.00	
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.22539			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21709			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.04430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.11658			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.86936			0.00	486,000,000	123,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.78932			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.47688			0.00	70,000,000	35,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.91313			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.34828	100.00000	18.30383				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.00381	100.00000	26.93695				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.48500		104.77649	7.48500	104.75534			299,400,000,000.00		40,000,000	24,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.65941	100.00000	13.62521				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	92.55000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		41.71855	100.00000	41.61524				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.87558				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.53740				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.85973				0.00	60,000,000	30,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.12277				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.25937				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.13116				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.73444				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.46883				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.07954				0.00	500,000,000	250,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.80007				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.78490				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.88104				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.83453				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.80282				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.93377			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87587			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.83591			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99202			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92406			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.87449			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07300			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07841			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08085			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08626			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.10951			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.11491			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.47869			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12888			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.25500		108.98804		7.25500	108.96659			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76000		96.09308		6.76000	96.07543			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.72000		36.31369		8.72000	36.30518			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.12500		114.86703		7.25500	114.63877		8,978,829,497,500,000.00	67,204,140,000	83,229,670,000.00	
R158	On 15/09/2015	Spot Bond	7.25500		114.66134		7.25500	114.63877			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.15500		89.36501		7.15500	89.34766			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.25500		119.94440		7.25500	119.92080			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	7.08500		83.44489		7.08500	83.42884			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.78000		114.46906		8.90000	113.45019		2,960,441,141,750,000.00	15,084,412,500	26,087,485,900.00	
R187P	On 21/12/2026	Spot Bond	8.64000		33.67341		8.64000	33.66559			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.56000		31.27315		8.56000	31.26595			0.00	0	0.00

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 07/12/2023	Spot Bond	2.20000	265.83820	2.20000	265.81316					114,333,060,380,000.00	51,969,572,900	29,890,300,000.00
R201	On 21/12/2014	Spot Bond	6.28500	103.19214	6.39000	103.08537					1,907,170,680,000,000.00	03,448,000,000	09,075,800,000.00
R202	On 07/12/2033	Spot Bond	2.40000	202.78314	2.40000	202.76296					690,760,295,760,000.00	87,816,789,900	51,529,869,400.00
R2023	On 28/02/2023	Spot Bond	8.60000	98.14308	8.72000	97.40449					8,073,947,460,000,000.00	38,831,100,000	29,307,750,000.00
R203	On 15/09/2017	Spot Bond	7.83000	104.58749	7.95000	104.19258					8,430,839,121,600,000.00	76,735,520,000	58,685,960,100.00
R2030	On 31/01/2030	Spot Bond	9.35000	89.06490	9.35000	89.04242					3,506,993,325,000,000.00	75,079,500,000	80,381,500,000.00
R2037	On 31/01/2037	Spot Bond	9.43000	91.48529	9.43000	91.46201					4,081,130,676,600,000.00	32,781,620,000	74,902,060,000.00
R204	On 21/12/2018	Spot Bond	8.06500	100.78215	8.19000	100.26692					0,379,940,024,358,500.00	87,035,340,900	82,571,710,000.00
R2048	On 28/02/2048	Spot Bond	9.51500	96.15608	9.51500	96.13138					3,421,053,548,000,000.00	59,543,200,000	24,955,900,000.00
R207	On 15/01/2020	Spot Bond	8.32000	95.51871	8.44000	94.96239					1,216,732,300,800,000.00	48,164,940,000	28,358,810,000.00
R208	On 31/03/2021	Spot Bond	8.43500	93.49200	8.55000	92.89908					9,593,335,647,903,000.00	37,324,913,800	99,915,816,300.00
R209	On 31/03/2036	Spot Bond	9.21000	74.45538	9.33500	73.53431					7,718,322,876,548,000.00	23,813,558,800	24,897,460,600.00
R210	On 31/03/2028	Spot Bond	2.35000	154.89077	2.45000	153.07232					100,520,920,060,000.00	42,774,859,600	29,092,095,700.00
R211	On 31/01/2017	Spot Bond	1.00000	125.83607	1.00000	125.82832					25,125,192,200,000.00	25,125,192,200	25,071,000,000.00
R212	On 31/01/2022	Spot Bond	2.19000	125.19107	2.19000	125.17929					395,049,257,034,000.00	80,387,788,600	04,583,000,000.00
R213	On 28/02/2031	Spot Bond	9.20000	84.32850	9.33500	83.32689					5,387,876,910,320,000.00	85,638,794,600	79,981,665,400.00
R214	On 28/02/2041	Spot Bond	9.45000	74.21478	9.45000	74.19585					8,800,888,950,000,000.00	31,311,000,000	92,341,800,000.00
R225C	On 15/03/2014	Spot Bond	6.25000	99.38734	6.25000	99.37043					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.36000	96.31643	6.36000	96.29978					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.31500	92.40503	7.31500	92.38670					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	7.15500	89.36501	7.15500	89.34766					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	7.07500	86.41845	7.07500	86.40185					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	7.08500	83.44489	7.08500	83.42884					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.44500	97.68858	6.44500	97.67173					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.39500	94.68184	6.39500	94.66547					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond		7.22500	90.74617		7.22500	90.72847			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		7.09500	87.78785		7.09500	87.77103			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		7.07500	84.81906		7.07500	84.80286			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.13500	81.78507		7.13500	81.76932			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.92500	76.96867		7.92500	76.95224			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.97500	73.89745		7.97500	73.88157			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.19500	70.41042		8.19500	70.39489			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.17500	67.70221		8.17500	67.68731			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.15500	65.11068		8.15500	65.09639			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		8.14500	62.59509		8.14500	62.58136			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.40000	59.21504		8.40000	59.20165			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.38000	56.90322		8.38000	56.89039			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.47000	54.26843		8.47000	54.25607			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.44000	52.18158		8.44000	52.16973			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.41000	50.18944		8.41000	50.17809			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.38000	48.28727		8.38000	48.27639			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.34000	46.51240		8.34000	46.50196			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.30000	44.82001		8.30000	44.80999			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.84000	40.78463		8.84000	40.77493			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.80000	39.22121		8.80000	39.21194			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.76000	37.73222		8.76000	37.72333			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.72000	36.31369		8.72000	36.30518			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.68000	34.96193		8.68000	34.95377			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.64000	33.67341		8.64000	33.66559			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.60000	32.44486		8.60000	32.43736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		8.56000	31.27315		8.56000	31.26595			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.34533			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45705			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.55862			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.50067			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.37291			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.42336		100.00000	12.39226			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.69174		100.00000	5.67764			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02210			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08504			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62786			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02794			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43531			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66026			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22638			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40709			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.45412			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.01895			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.05034			0.00	11,000,000	5,500,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47990			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20581			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.34469			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.24994			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15602			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.63463			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00351			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.19085			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17132			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17132			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08696			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.22536			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50535			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.32445		12.35000	102.29114			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.25935			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.70052		100.00000	11.67218			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15056			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.62354			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40304			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.23835			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.46718			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.61816			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.71004		100.00000	1.70581			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.27620		100.00000	9.25323			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.34283		100.00000	21.28939			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.23724		100.00000	13.22101			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.35965		100.00000	21.30790			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.06472			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.30075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	9.85000		103.56534		9.85000	103.53799			12,017,000,000,000.00	1,220,000,000	611,500,000.00
RW23	On 10/12/2023	Spot Bond	9.97000		89.10326		9.97000	98.64758			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.48500		82.77642		10.48500	99.81745			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.00682			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.50500		107.86359		8.50500	107.83877			62,274,800,700,000.00	7,322,140,000	4,322,140,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.46023			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	10.00000		100.72069		10.00000	100.69369			54,000,000,000,000.00	5,400,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.18656			0.00	300,000,000	300,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.97834			0.00	2,200,000,000	5,100,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.15566			0.00	2,900,000,000	3,000,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.17770			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.17267			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.35500		103.50362		8.35500	103.48022			61,357,760,641,500.00	7,343,837,300	6,251,837,300.00
SBK9	On 10/04/2018	Spot Bond	9.79000		98.07914		9.79000	98.05339			7,832,000,000,000.00	800,000,000	402,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.77955		2.60000	133.04789			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.71500		112.38713		8.71500	112.36066			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.57500		112.60239		8.57500	112.57628			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.50500		112.71024		8.50500	112.68431			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.35000		99.99185		9.35000	99.96661			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.65000		112.48700		8.65000	112.46070			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.61500		112.54083		8.61500	112.51461			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.87412			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.88245			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.98343			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		9.00000	103.07188		9.00000	103.04682			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53192			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.77556			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.80618			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.20000	101.16075		10.20000	101.13311			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.55000	98.90321		10.55000	98.87512			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.77223			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.96885			0.00	59,000,000	29,500,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58488			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.34072			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.68000	98.51816		9.68000	98.49244		387,200,000,000.00	40,000,000	26,300,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.89275		100.00000	7.85285			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.60000	91.67387		9.60000	91.65012			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.25000	93.25077		10.25000	93.22502		3,075,000,000.00	300,000	7,100,000.00	
SBS9	On 07/07/2016	Spot Bond		8.43500	107.36086		8.43500	107.33636		10,965,500,000,000.00	1,300,000,000	508,900,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.73000	124.67253		2.73000	254.99296			0.00	0	71,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.70000	102.36370		1.70000	123.32156		136,000,000,000.00	80,000,000	40,000,000.00	
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.57000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.82055		100.00000	9.79623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000		156.17697	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.16572	2.27000	121.32421				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.25687	6.50000	102.23891				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.98119				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.65885				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.28096				0.00	4,000,000,000	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.98000		97.47775	9.98000	97.45167				0.00	0	1,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.05876				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.43194				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.77554				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.69627				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.04315				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.42940	100.00000	10.40414			20,000,000,000,000.00	200,000,000	100,000,000.00	
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00806				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.55500		107.02133	8.55500	102.18683			29,771,400,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.79000		93.16300	9.79000	95.88367				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.30000		100.13888	9.30000	100.11373			34,596,000,000,000.00	3,720,000,000	1,915,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41346				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.37695				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.48912				0.00	0	60,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.38754				0.00	0	60,000,000.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12377				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	9.05000		102.28692	9.05000	102.26205				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.49419				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.65005				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.30623			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.23000	92.73089		10.23000	92.70548			49,315,761,000,000.00	4,820,700,000	2,415,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.27330			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77219			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10286			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.15800	85.37551		10.15800	85.35228			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.22000	85.10058		10.22000	85.07728			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.63500	102.05769		7.63500	102.03668			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.70000	89.58761		9.70000	89.56418			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92951			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		9.13000	100.64086		9.13000	100.61604			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.15500	113.25171		8.15500	113.22671			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		3.05000	97.59831		3.05000	97.95900			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		9.14000	96.63746		9.14000	96.61374			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.92920			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.76279			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.33860			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.32000	102.62546		10.32000	102.59709			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11290			0.00	200,000,000	100,000,000.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.14335			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87525			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.58500	74.69918		10.58500	75.02479			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23258			0.00	15,000,000,000	15,000,000,000.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.26346			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.21614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.92682			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88253			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.82399			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.83834			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.82415			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.82374			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.73601			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.72047			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.63166			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.57159			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.51330			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.40855			0.00	0	0.00
SY1045		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.81067			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.87637			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.77195			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.77234			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395		3,030,000,000,000,000.00	30,300,000,000	20,300,000,000.00	
SZ18		On 30/09/2015	Spot Bond	7.71500	111.69298		7.71500	111.66976		4,320,400,000,000.00	560,000,000	280,000,000.00	
SZ25		On 30/09/2025	Spot Bond	9.50000	99.71601		9.50000	99.69059			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	73.54087		100.00000	73.40053			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	55.78766		100.00000	55.64952			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	22.36925		100.00000	22.31505			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.19500	107.18373		7.19500	103.17083			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00702			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21819			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.12004			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.78275			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.87493			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05131			0.00	0	25,000,000.00
TFS84	On 28/07/2016	Spot Bond	8.50500		100.66234		8.50500	100.63918			0.00	0	40,000,000.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28282			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21072			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21982			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.42524		7.83000	100.40394			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20572			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21709			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13317			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.20572			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21709			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.47957		7.16000	100.36991			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.23935			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23753			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.28100			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27513			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.45146			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43141			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20526			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.47321		8.73000	100.40208			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.20390			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21709			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.66000	86.46480		9.66000	95.19259			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.24026			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23526			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.28010			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.27830			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.42026			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.42204			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22422			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.06593		101.06155	6.05076			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.20390			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	109.01200			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.24478			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.26291			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.45324			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67274			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.21728			0.00	464,000,000	232,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22191			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.21728			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22191			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22422			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21451			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24733			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24733			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24733			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28426			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.29348			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28195			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46584			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.47729			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47271			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	9.00500		106.55152		9.00500	106.52573		18,370,200,000,000.00	2,040,000,000	1,018,300,000.00	
TL20	On 22/02/2020	Spot Bond	8.61500		87.83463		8.61500	87.78728			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.86000		103.37289		8.86000	103.34814		109,864,000,000,000.00	12,400,000,000	6,150,964,400.00	
TN20	On 17/09/2020	Spot Bond	9.72000		107.86453		9.72000	107.83625		695,363,162,400,000.00	71,539,420,000	26,323,600,000.00	
TN23	On 06/11/2023	Spot Bond	9.90000		108.28690		9.90000	108.25799		376,992,000,000,000.00	38,080,000,000	9,882,400,000.00	
TN25	On 19/08/2025	Spot Bond	10.05000		100.72678		10.05000	100.69994		305,721,000,000,000.00	30,420,000,000	14,410,000,000.00	
TN27	On 14/11/2027	Spot Bond	10.05000		93.58696		10.05000	93.56162		177,203,208,000,000.00	17,632,160,000	7,793,730,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.63784			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.33414			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92714			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.79588			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.79035			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.78968			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.76198			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.70502			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45587			0.00	340,000,000	180,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47698			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48961			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.20768		10.00000	100.17799			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.20251		9.75000	100.17355			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.20212		100.00000	10.17300			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.97131			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.86063			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.52661			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.36082			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.37726			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.15462			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.23202			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.74252			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.52078			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.35402			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.08671			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.39458			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.21850			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	86.45286		100.00000	86.25411			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24803			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.19058			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32940			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29945			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25453			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22068			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.22459			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		94.19614		100.00000	93.96006			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24803			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34274			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25264			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30164			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.95000	108.39710		9.95000	108.36803			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39759			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25877			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62819			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.29000	103.81000		10.29000	103.78124			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54839			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58691			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92775			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.92504			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.92501			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62169			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.64241			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.61500	112.52420		7.61500	112.50098		149,558,600,000,000.00	19,640,000,000	9,874,364,900.00	
WS05	On 01/08/2018	Spot Bond		1.48000	231.63191		1.48000	231.61459		16,457,600,000,000.00	11,120,000,000	6,120,000,000.00	
WSP1	On 28/05/2015	Spot Bond		7.55500	103.50810		7.55500	103.48691		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	8.45500	103.28592		8.45500	103.26230			147,117,000,000,000.00	17,400,000,000	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.74500	102.80629		8.74500	102.78200			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	9.06500	101.43445		9.06500	101.40962			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	9.09000	101.26854		9.09000	101.24368			45,450,000,000,000.00	5,000,000,000	2,484,454,500.00
Z014	On 30/06/2015	Spot Bond	7.20500	90.59750		7.20500	90.57978			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.41500	99.09436		6.41500	99.07710			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.42500	97.54461		6.42500	97.52787			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.13500	88.79544		7.13500	88.77834			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.40500	95.02513		6.40500	95.00859			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.20500	90.57978		7.20500	90.56207			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	8.13500	63.77564		8.13500	63.76159			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.80785		100.00000	30.74940			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.30698		100.00000	16.27604			0.00	0	0.00
Total for j-Bonds :										1.67e+017	19,585,529,100	144 207 709 500.00
Grand Total:										1.67e+017	19,585,863,543	144 211 291 001.00