



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/02/2014

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	11.04240	11.04240		11.11980	11.11980		13.80	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	84.64680	0.08465	142.76490	0.14276	84.647	14.01	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	122.24680	0.12225	102.96490	0.10296	122.247	14.01	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	43.56070	0.04356	85.24450	0.08524	43.561	15.02	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	221.16070	0.22116	185.44450	0.18544	221.161	15.02	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	8.67810	0.00868	23.95440	0.02395	8.678	17.31	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	506.27810	0.50628	444.15440	0.44415	506.278	17.31	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.04520	11.04520	11.12320	11.12320		14.16	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	549.26400	0.54926	626.13460	0.62613	549.264	15.34	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	4.06400	0.00406	2.93460	0.00293	4.064	15.34	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	137.79360	0.13779	202.43380	0.20243	137.794	14.27	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	92.59360	0.09259	79.23380	0.07923	92.594	14.27	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	38.57420	0.03857	73.96770	0.07397	38.574	15.77	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	293.37420	0.29337	250.76770	0.25077	293.374	15.77	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.05780	11.05780	11.13550	11.13550		14.32	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,757.80490	2.75780	2,835.50110	2.83550	2,757.805	31.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00490	0.00000	0.00110	0.00000	0.005	31.43	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,058.76560	1.05877	1,136.26280	1.13626	1,058.766	17.90	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.96560	0.00097	0.76280	0.00076	0.966	17.90	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	499.92400	0.49992	576.85920	0.57686	499.924	13.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	12.12400	0.01212	11.35920	0.01136	12.124	13.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	490.78000	0.49078	567.39350	0.56739	490.780	13.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	12.98000	0.01298	11.89350	0.01189	12.980	13.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	481.68470	0.48168	557.95200	0.55795	481.685	13.96	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	13.88470	0.01388	12.45200	0.01245	13.885	13.96	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	305.43150	0.30543	377.70220	0.37770	305.432	14.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	47.63150	0.04763	42.20220	0.04220	47.631	14.12	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	25.02700	0.02503	46.47900	0.04648	25.027	17.20	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	557.22700	0.55723	500.97900	0.50098	557.227	17.20	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.05960	11.05960	11.13720	11.13720		14.38	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	449.44430	0.44944	524.62290	0.52462	449.444	14.06	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	19.84430	0.01984	17.42290	0.01742	19.844	14.06	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.06140	11.06140	11.13900	11.13900		14.45	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,971.41580	1.97142	2,049.01120	2.04901	1,971.416	22.31	0	0.00

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	9.09	Put	0.01580	0.00002	0.00002	0.01120	0.00001	0.016	22.31	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,961.41660	1.96142	1.96142	2,039.01170	2.03901	1,961.417	22.26	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.01660	0.00002	0.00002	0.01170	0.00001	0.017	22.26	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,951.41740	1.95142	1.95142	2,029.01230	2.02901	1,951.417	22.20	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.01740	0.00002	0.00002	0.01230	0.00001	0.017	22.20	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	99.02380	0.09902	0.09902	145.46340	0.14546	99.024	15.26	0.00	0	1,500.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	247.62380	0.24762	0.24762	216.46340	0.21646	247.624	15.26	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future			11.09150	11.09150	11.09150	11.16860	11.16860		14.56	766,422,650.00	69,100	1,578,872.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,391.50220	3.39150	3.39150	3,468.60060	3.46860	3,391.502	26.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00220	0.00000	0.00000	0.00060	0.00000	0.002	26.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,891.51050	2.89151	2.89151	2,968.60720	2.96861	2,891.510	24.34	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.01050	0.00001	0.00001	0.00720	0.00001	0.011	24.34	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,391.54100	2.39154	2.39154	2,468.64650	2.46865	2,391.541	21.55	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.04100	0.00004	0.00004	0.04650	0.00005	0.041	21.55	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,841.73160	1.84173	1.84173	1,918.87880	1.91888	1,841.732	18.74	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.23160	0.00023	0.00023	0.27880	0.00028	0.232	18.74	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,502.23920	1.50224	1.50224	1,579.37720	1.57938	1,502.239	17.10	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.73920	0.00074	0.00074	0.77720	0.00078	0.739	17.10	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,492.26520	1.49227	1.49227	1,569.40140	1.56940	1,492.265	17.05	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.76520	0.00077	0.00077	0.80140	0.00080	0.765	17.05	0.00	0	16,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,482.29210	1.48229	1.48229	1,559.42640	1.55943	1,482.292	17.00	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.79210	0.00079	0.00079	0.82640	0.00083	0.792	17.00	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,392.58210	1.39258	1.39258	1,469.69140	1.46969	1,392.582	16.56	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	1.08210	0.00108	0.00108	1.09140	0.00109	1.082	16.56	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,342.78790	1.34279	1.34279	1,419.87540	1.41988	1,342.788	16.32	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	1.28790	0.00129	0.00129	1.27540	0.00128	1.288	16.32	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,293.03380	1.29303	1.29303	1,370.09160	1.37009	1,293.034	16.08	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	1.53380	0.00153	0.00153	1.49160	0.00149	1.534	16.08	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,193.67920	1.19368	1.19368	1,270.64620	1.27065	1,193.679	15.60	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	2.17920	0.00218	0.00218	2.04620	0.00205	2.179	15.60	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,094.60310	1.09460	1.09460	1,171.41770	1.17142	1,094.603	15.11	0.00	0	13,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	3.10310	0.00310	0.00310	2.81770	0.00282	3.103	15.11	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	947.58350	0.94758	0.94758	1,023.63000	1.02363	947.584	14.73	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	6.08350	0.00608	0.00608	5.03000	0.00503	6.084	14.73	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	899.05800	0.89906	0.89906	975.04890	0.97505	899.058	14.60	0.00	0	500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	7.55800	0.00756	0.00756	6.44890	0.00645	7.558	14.60	0.00	0	33,901.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	879.73460	0.87973	0.87973	955.70800	0.95571	879.735	14.55	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	8.23460	0.00823	0.00823	7.10800	0.00711	8.235	14.55	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	850.85420	0.85085	0.85085	926.80690	0.92681	850.854	14.48	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	9.35420	0.00935	0.00935	8.20690	0.00821	9.354	14.48	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	803.03230	0.80303	0.80303	878.96790	0.87897	803.032	14.35	0.00	0	40,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	11.53230	0.01153	0.01153	10.36790	0.01037	11.532	14.35	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	793.51950	0.79352	0.79352	869.45450	0.86945	793.519	14.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	12.01950	0.01202	0.01202	10.85450	0.01085	12.020	14.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	774.55040	0.77455	0.77455	850.48740	0.85049	774.550	14.27	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	13.05040	0.01305	0.01305	11.88740	0.01189	13.050	14.27	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	765.09570	0.76510	0.76510	841.03490	0.84103	765.096	14.25	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	13.59570	0.01360	0.01360	12.43490	0.01243	13.596	14.25	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	755.66100	0.75566	0.75566	831.60350	0.83160	755.661	14.22	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	14.16100	0.01416	0.01416	13.00350	0.01300	14.161	14.22	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	708.81840	0.70882	0.70882	784.79290	0.78479	708.818	14.10	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	17.31840	0.01732	0.01732	16.19290	0.01619	17.318	14.10	0.00	0	2,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	662.59190	0.66259	0.66259	738.62270	0.73862	662.592	13.97	0.00	0	3,793.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	21.09190	0.02109	0.02109	20.02270	0.02002	21.092	13.97	0.00	0	1,750.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	617.07900	0.61708	0.61708	693.18660	0.69319	617.079	13.84	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	25.57900	0.02558	0.02558	24.58660	0.02459	25.579	13.84	0.00	0	2,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	572.38650	0.57239	0.57239	648.58420	0.64858	572.387	13.72	0.00	0	50.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	30.88650		0.03089		29.98420	0.02998	30.887	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	530.29330		0.53029		604.92040	0.60492	530.293	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	38.79330		0.03879		36.32040	0.03632	38.793	13.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	522.04560		0.52205		596.30940	0.59631	522.046	13.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	40.54560		0.04055		37.70940	0.03771	40.546	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	489.64770		0.48965		562.30350	0.56230	489.648	13.87	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	48.14770		0.04815		43.70350	0.04370	48.148	13.87	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	465.99960		0.46600		538.15220	0.53815	466.000	13.91	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	54.49960		0.05450		49.55220	0.04955	54.500	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	450.55790		0.45056		522.35220	0.52235	450.558	13.95	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	59.05790		0.05906		53.75220	0.05375	59.058	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	413.13620		0.41314		483.94350	0.48394	413.136	14.02	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	71.63620		0.07164		65.34350	0.06534	71.636	14.02	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	377.48030		0.37748		447.16460	0.44716	377.480	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	85.98030		0.08598		78.56460	0.07856	85.980	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	350.28130		0.35028		418.96560	0.41897	350.281	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	98.78130		0.09878		90.36560	0.09037	98.781	14.16	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	343.67020		0.34367		412.08990	0.41209	343.670	14.18	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	102.17020		0.10217		93.48990	0.09349	102.170	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	311.76690		0.31177		378.77370	0.37877	311.767	14.25	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	120.26690		0.12027		110.17370	0.11017	120.267	14.25	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	305.61910		0.30562		372.32570	0.37233	305.619	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	124.11910		0.12412		113.72570	0.11373	124.119	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	287.64680		0.28765		353.41590	0.35342	287.647	14.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	136.14680		0.13615		124.81590	0.12482	136.147	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	253.82560		0.25383		317.56200	0.31756	253.826	14.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	162.32560		0.16233		148.96200	0.14896	162.326	14.41	0.00	0	1,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	232.85380		0.23285		295.12140	0.29512	232.854	14.47	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	181.35380		0.18135		166.52140	0.16652	181.354	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	203.73780		0.20374		263.63840	0.26364	203.738	14.56	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	212.23780		0.21224		195.03840	0.19504	212.238	14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	183.53300		0.18353		239.37410	0.23937	183.533	14.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	242.03300		0.24203		220.77410	0.22077	242.033	14.78	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	165.13910		0.16514		216.85500	0.21686	165.139	14.99	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	273.63910		0.27364		248.25500	0.24826	273.639	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	148.44320		0.14844		197.44010	0.19744	148.443	15.21	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	306.94320		0.30694		278.84010	0.27884	306.943	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	86.37740		0.08638		122.44610	0.12245	86.377	16.28	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	494.87740		0.49488		453.84610	0.45385	494.877	16.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	50.84750		0.05085		75.69110	0.07569	50.848	17.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	709.34750		0.70935		657.09110	0.65709	709.348	17.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	31.16030		0.03116		48.20080	0.04820	31.160	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	939.66030		0.93966		879.60080	0.87960	939.660	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	19.61020		0.01961		31.44410	0.03144	19.610	19.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,178.11020		1.17811		1,112.84410	1.11284	1,178.110	19.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	12.40400		0.01240		20.53570	0.02054	12.404	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,420.90400		1.42090		1,351.93570	1.35194	1,420.904	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	9.56660		0.00957		16.02520	0.01603	9.567	21.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,568.06660		1.56807		1,497.42520	1.49743	1,568.067	21.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	8.79580		0.00880		14.78330	0.01478	8.796	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,617.29580		1.61730		1,546.18330	1.54618	1,617.296	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	6.89010		0.00689		11.67710	0.01168	6.890	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,765.39010		1.76539		1,693.07710	1.69308	1,765.390	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5.46070		0.00546		9.31060	0.00931	5.461	23.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,913.96070		1.91396		1,840.71060	1.84071	1,913.961	23.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.06560		0.00007		1.43950	0.00144	0.066	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,158.56560		3.15857		3,082.83950	3.08284	3,158.566	22.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.01850	0.00002			1.01110	0.00101	0.019	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,408.51850	3.40852		3,332.41110	3.33241	3,408.518	0.00000	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00050	0.00000		0.12690	0.00013	0.001	0.000	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,258.50050	4.25850		4,181.52690	4.18153	4,258.500	0.000	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00010	0.00000		0.05000	0.00005	0.000	0.000	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,608.50010	4.60850		4,531.45000	4.53145	4,608.500	0.000	22.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.09500	11.09500		11.17210	11.17210			14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,005.18310	2.00518		2,082.32880	2.08233	2,005.183	0.183	19.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.18310	0.00018		0.22880	0.00023	0.183	0.000	19.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,995.18880	1.99519		2,072.33530	2.07234	1,995.189	0.189	19.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.18880	0.00019		0.23530	0.00024	0.189	0.000	19.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,985.19460	1.98519		2,062.34210	2.06234	1,985.195	0.195	19.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.19460	0.00019		0.24210	0.00024	0.195	0.000	19.42	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.10710	11.10710		11.18420	11.18420			14.62	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,807.12760	2.80713		2,884.21890	2.88422	2,807.128	0.128	22.42	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.02760	0.00003		0.01890	0.00002	0.028	0.000	22.42	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,014.22340	1.01422		1,090.81110	1.09081	1,014.223	0.123	14.42	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.12340	0.00712		6.61110	0.00661	7.123	0.000	14.42	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.10880	11.10880		11.18590	11.18590			14.64	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	411.98720	0.41199		481.83870	0.48184	411.987	0.187	14.18	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	103.18720	0.10319		95.93870	0.09594	103.187	0.000	14.18	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	72.06650	0.07207		101.26540	0.10127	72.066	0.000	17.24	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	713.26650	0.71327		665.36540	0.66537	713.266	0.000	17.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.16000	11.16000		11.23740	11.23740			14.78	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,860.21280	2.86021		2,937.63960	2.93764	2,860.213	0.213	20.56	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.21280	0.00021		0.23960	0.00024	0.213	0.000	20.56	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,232.47510	1.23248		1,309.83530	1.30984	1,232.475	0.124	14.68	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	12.47510	0.01248		12.43530	0.01244	12.475	0.000	14.68	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	500.50560	0.50051		570.66420	0.57066	500.506	0.000	14.17	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	140.50560	0.14051		133.26420	0.13326	140.506	0.000	14.17	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	98.20500	0.09820		128.44220	0.12844	98.205	0.000	17.87	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	938.20500	0.93820		891.04220	0.89104	938.205	0.000	17.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.21760	11.21760		11.29550	11.29550			14.90	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,300.99160	1.30099		1,377.51640	1.37752	1,300.992	0.164	14.61	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	23.39160	0.02339		22.01640	0.02202	23.392	0.000	14.61	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,291.50370	1.29150		1,368.01200	1.36801	1,291.504	0.120	14.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	23.90370	0.02390		22.51200	0.02251	23.904	0.000	14.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,282.02560	1.28203		1,358.51780	1.35852	1,282.026	0.178	14.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	24.42560	0.02443		23.01780	0.02302	24.426	0.000	14.56	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.21950	11.21950		11.29740	11.29740			14.91	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,920.19330	2.92019		2,998.04300	2.99804	2,920.193	0.193	19.46	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.69330	0.00069		0.64300	0.00064	0.693	0.000	19.46	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,116.73480	1.11673		1,192.07650	1.19208	1,116.735	0.192	14.19	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	37.23480	0.03723		34.67650	0.03468	37.235	0.000	14.19	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.22140	11.22140		11.29940	11.29940			14.93	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	593.06730	0.59307		662.28660	0.66229	593.067	0.129	14.18	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	171.66730	0.17167		162.88660	0.16289	171.667	0.000	14.18	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	132.31580	0.13232		163.80210	0.16380	132.316	0.000	18.24	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,110.91580	1.11092		1,064.40210	1.06440	1,110.916	0.000	18.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.25220	11.25220		11.33060	11.33060			15.14	111,036,709.60	9,868	187,255.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,252.78630	3.25279		3,331.17390	3.33117	3,252.786	0.117	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.58630	0.00059		0.57390	0.00057	0.586	0.000	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,803.69860	2.80370		2,881.96480	2.88196	2,803.699	0.196	18.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.49860	0.00150		1.36480	0.00136	1.499	0.000	18.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,614.40510	2.61441		2,692.55420	2.69255	2,614.405	0.140	18.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.20510	0.00221		1.95420	0.00195	2.205	0.000	18.10	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,504.95110	2.50495		2,583.00220	2.58300	2,504.951	0.110	17.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Put	2.75110	0.00275		2.40220	0.00240	2.751	17.78	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Call	2,475.12140	2.47512	2,553.14090	2.55314	2,475.121	17.69	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Put	2.92140	0.00292	2.54090	0.00254	2.921	17.69	0.00	0	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.80	Call	2,455.24050	2.45524	2,533.23780	2.53324	2,455.240	17.63	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.80	Put	3.04050	0.00304	2.63780	0.00264	3.041	17.63	0.00	0	0	920.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.00	Call	2,256.72210	2.25672	2,334.42820	2.33443	2,256.722	17.05	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.00	Put	4.52210	0.00452	3.82820	0.00383	4.522	17.05	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.20	Call	2,059.15720	2.05916	2,136.53500	2.13654	2,059.157	16.56	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.20	Put	6.95720	0.00696	5.93500	0.00594	6.957	16.56	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.59	Call	1,677.86010	1.67786	1,754.64470	1.75464	1,677.860	15.61	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.59	Put	15.66010	0.01566	14.04470	0.01404	15.660	15.61	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.60	Call	1,668.18150	1.66818	1,744.94820	1.74495	1,668.181	15.58	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.60	Put	15.98150	0.01598	14.34820	0.01435	15.982	15.58	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.61	Call	1,658.50860	1.65851	1,735.25770	1.73526	1,658.509	15.56	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.61	Put	16.30860	0.01631	14.65770	0.01466	16.309	15.56	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.75	Call	1,523.80580	1.52381	1,600.28750	1.60029	1,523.806	15.22	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.75	Put	21.60580	0.02161	19.68750	0.01969	21.606	15.22	0.00	0	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.78	Call	1,495.13300	1.49513	1,571.55310	1.57155	1,495.133	15.14	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.78	Put	22.93300	0.02293	20.95310	0.02095	22.933	15.14	0.00	0	0	920.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.80	Call	1,476.05940	1.47606	1,552.43780	1.55244	1,476.059	15.09	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.80	Put	23.85940	0.02386	21.83780	0.02184	23.859	15.09	0.00	0	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Call	1,315.47040	1.31547	1,391.45500	1.39145	1,315.470	14.68	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Put	33.27040	0.03327	30.85500	0.03086	33.270	14.68	0.00	0	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.00	Call	1,287.45260	1.28745	1,363.35960	1.36336	1,287.453	14.61	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.00	Put	35.25260	0.03525	32.75960	0.03276	35.253	14.61	0.00	0	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Call	1,278.13660	1.27814	1,354.01780	1.35402	1,278.137	14.58	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Put	35.93660	0.03594	33.41780	0.03342	35.937	14.58	0.00	0	0	50.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Call	1,167.37050	1.16737	1,242.90410	1.24290	1,167.371	14.29	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Put	45.17050	0.04517	42.30410	0.04230	45.171	14.29	0.00	0	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.15	Call	1,149.11220	1.14911	1,224.58440	1.22458	1,149.112	14.24	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.15	Put	46.91220	0.04691	43.98440	0.04398	46.912	14.24	0.00	0	0	47,500.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.50	Call	853.83060	0.85383	928.24440	0.92824	853.831	14.10	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.50	Put	101.63060	0.10163	97.64440	0.09764	101.631	14.10	0.00	0	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.57	Call	799.08490	0.79908	873.21620	0.87322	799.085	14.07	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.57	Put	116.88490	0.11688	112.61620	0.11262	116.885	14.07	0.00	0	0	11,250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.63	Call	753.47870	0.75348	827.33670	0.82734	753.479	14.05	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.63	Put	131.27870	0.13128	126.73670	0.12674	131.279	14.05	0.00	0	0	11,250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.64	Call	746.00080	0.74600	819.80910	0.81981	746.001	14.04	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.64	Put	133.80080	0.13380	129.20910	0.12921	133.801	14.04	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.65	Call	738.55870	0.73856	812.31620	0.81232	738.559	14.04	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.65	Put	136.35870	0.13636	131.71620	0.13172	136.359	14.04	0.00	0	0	2,350.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Call	636.93760	0.63694	706.78380	0.70678	636.938	14.22	0.00	0	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Put	184.73760	0.18474	176.18380	0.17618	184.738	14.22	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.90	Call	576.53170	0.57653	644.94960	0.64495	576.532	14.43	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.90	Put	224.33170	0.22433	214.34960	0.21435	224.332	14.43	0.00	0	0	7,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Call	520.65910	0.52066	587.51600	0.58752	520.659	14.63	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Put	268.45910	0.26846	256.91600	0.25692	268.459	14.63	0.00	0	0	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Call	422.12890	0.42213	485.49240	0.48549	422.129	15.03	0.00	0	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Put	369.92890	0.36993	354.89240	0.35489	369.929	15.03	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Call	311.38590	0.31139	365.29360	0.36529	311.386	15.90	0.00	0	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Put	559.18590	0.55919	534.69360	0.53469	559.186	15.90	0.00	0	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	281.93420	0.28193	332.77070	0.33277	281.934	16.21	0.00	0	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	629.73420	0.62973	602.17070	0.60217	629.734	16.21	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	210.96530	0.21097	252.80650	0.25281	210.965	17.14	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	858.76530	0.85877	822.20650	0.82221	858.765	17.14	0.00	0	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	192.33690	0.19234	231.41360	0.23141	192.337	17.47	0.00	0	0	36,682.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	940.13690	0.94014	900.81360	0.90081	940.137	17.47	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	183.76730	0.18377	221.51800	0.22152	183.767	17.63	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	981.56730	0.98157	940.91800	0.94092	981.567	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	160.71670	0.16072	194.71070	0.19471	160.717	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,108.51670	1.10852	1,064.11070	1.06411	1,108.517	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	155.18550	0.15519	188.23360	0.18823	155.185	18.25	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,142.98550	1.14299	1,097.63360	1.09763	1,142.986	18.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	124.44980	0.12445	151.98460	0.15198	124.450	19.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,372.24980	1.37225	1,321.38460	1.32138	1,372.250	19.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	90.84290	0.09084	111.62130	0.11162	90.843	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,738.64290	1.73864	1,681.02130	1.68102	1,738.643	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	68.52700	0.06853	84.33360	0.08433	68.527	21.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,116.32700	2.11633	2,053.73360	2.05373	2,116.327	21.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	58.75690	0.05876	70.27070	0.07027	58.757	23.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,456.55690	2.45656	2,389.67070	2.38967	2,456.557	23.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	56.38990	0.05639	66.14970	0.06615	56.390	25.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,804.18990	2.80419	2,735.54970	2.73555	2,804.190	25.09	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.26180	11.26180	11.34030	11.34030		15.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,485.06600	2.48507	2,563.15370	2.56315	2,485.066	17.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.26600	0.00327	2.85370	0.00285	3.266	17.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,179.00260	1.17900	1,255.15410	1.25515	1,179.003	14.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	47.20260	0.04720	44.85410	0.04485	47.203	14.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	163.74170	0.16374	197.53690	0.19754	163.742	18.20	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,141.94170	1.14194	1,097.23690	1.09724	1,141.942	18.20	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.27910	11.27910	11.35780	11.35780		15.29	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,980.60900	2.98061	3,059.20640	3.05921	2,980.609	18.84	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.50900	0.00151	1.40640	0.00141	1.509	18.84	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	660.34600	0.66035	730.00060	0.73000	660.346	14.23	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	201.24600	0.20125	192.20060	0.19220	201.246	14.23	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.28490	11.28490	11.36370	11.36370		15.26	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	679.59520	0.67960	750.89670	0.75090	679.595	14.16	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	194.69520	0.19470	187.19670	0.18720	194.695	14.16	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	162.48570	0.16249	194.52580	0.19453	162.486	18.59	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,277.58570	1.27759	1,230.82580	1.23083	1,277.586	18.59	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.33880	11.33880	11.41820	11.41820		15.38	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,041.37590	3.04138	3,120.69560	3.12070	3,041.376	18.36	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.57590	0.00258	2.49560	0.00250	2.576	18.36	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	736.52140	0.73652	808.32620	0.80833	736.521	14.16	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	217.72140	0.21772	210.12620	0.21013	217.721	14.16	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.34070	11.34070	11.42020	11.42020		15.39	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	751.41180	0.75141	824.63060	0.82463	751.412	14.12	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	210.71180	0.21071	204.43060	0.20443	210.712	14.12	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	585.35480	0.58535	651.16810	0.65117	585.355	14.81	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	344.65480	0.34465	330.96810	0.33097	344.655	14.81	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	263.69740	0.26370	306.34060	0.30634	263.697	17.49	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	1,012.99740	1.01300	976.14060	0.97614	1,012.997	17.49	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	181.51770	0.18152	213.05580	0.21306	181.518	19.02	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,460.81770	1.46082	1,412.85580	1.41286	1,460.818	19.02	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.38950	11.38950	11.46970	11.46970		15.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,463.06500	1.46306	1,540.12860	1.54013	1,463.065	14.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	63.56500	0.06356	60.42860	0.06043	63.565	14.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,453.98440	1.45398	1,531.04830	1.53105	1,453.984	14.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	64.48440	0.06448	61.34830	0.06135	64.484	14.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,444.91730	1.44492	1,521.98180	1.52198	1,444.917	14.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	65.41730	0.06542	62.28180	0.06228	65.417	14.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,165.60860	1.16561	1,239.21910	1.23922	1,165.609	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	106.10860	0.10611	99.51910	0.09952	106.109	14.23	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	314.46830	0.31447	359.75880	0.35976	314.468	17.33	0.00	0	19,547.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	994.96830		0.99497		960.05880	0.96006	994.968	17.33	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.40030		11.40030		11.48070	11.48070		15.51	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	827.18730		0.82719		901.30660	0.90131	827.187	14.22	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	226.88730		0.22689		220.60660	0.22061	226.887	14.22	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	199.87870		0.19988		231.43070	0.23143	199.879	19.34	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,629.57870		1.62958		1,580.73070	1.58073	1,629.579	19.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.44150		11.44150		11.52240	11.52240		15.60	17,162,250.00	1,500	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,544.52360		3.54452		3,624.92350	3.62492	3,544.524	19.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	3.02360		0.00302		2.52350	0.00252	3.024	19.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,048.61540		3.04862		3,128.74650	3.12875	3,048.615	18.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	7.11540		0.00712		6.34650	0.00635	7.115	18.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,654.10190		2.65410		2,733.70990	2.73371	2,654.102	17.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.60190		0.01260		11.30990	0.01131	12.602	17.24	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,575.59680		2.57560		2,655.06580	2.65507	2,575.597	17.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.09680		0.01410		12.66580	0.01267	14.097	17.03	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,555.99550		2.55600		2,635.42790	2.63543	2,555.995	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.49550		0.01450		13.02790	0.01303	14.495	16.98	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,458.15690		2.45816		2,537.39030	2.53739	2,458.157	16.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.65690		0.01666		14.99030	0.01499	16.657	16.73	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,167.31950		2.16732		2,245.69180	2.24569	2,167.320	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	25.81950		0.02582		23.29180	0.02329	25.819	16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,881.96140		1.88196		1,959.79500	1.95980	1,881.961	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	40.46140		0.04046		37.39500	0.03740	40.461	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,714.01370		1.71401		1,791.51700	1.79152	1,714.014	15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	52.51370		0.05251		49.11700	0.04912	52.514	15.14	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,603.75610		1.60376		1,681.03370	1.68103	1,603.756	14.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	62.25610		0.06226		58.63370	0.05863	62.256	14.91	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,513.08350		1.51308		1,590.16600	1.59017	1,513.084	14.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	71.58350		0.07158		67.76600	0.06777	71.584	14.72	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,344.31210		1.34431		1,420.98950	1.42099	1,344.312	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	92.81210		0.09281		88.58950	0.08859	92.812	14.35	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,326.84300		1.32684		1,403.47470	1.40347	1,326.843	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	95.34300		0.09534		91.07470	0.09107	95.343	14.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,309.43500		1.30944		1,386.02010	1.38602	1,309.435	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	97.93500		0.09793		93.62010	0.09362	97.935	14.28	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,257.59150		1.25759		1,334.02850	1.33403	1,257.591	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	106.09150		0.10609		101.62850	0.10163	106.091	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,249.00740		1.24901		1,325.41910	1.32542	1,249.007	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	107.50740		0.10751		103.01910	0.10302	107.507	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,240.88950		1.24089		1,316.82600	1.31683	1,240.889	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	109.38950		0.10939		104.42600	0.10443	109.390	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,184.89680		1.18490		1,258.69120	1.25869	1,184.897	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	123.39680		0.12340		116.29120	0.11629	123.397	14.16	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,091.87200		1.09187		1,165.35970	1.16536	1,091.872	14.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	150.37200		0.15037		142.95970	0.14296	150.372	14.19	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	783.21650		0.78322		852.25640	0.85226	783.216	14.41	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	291.71650		0.29172		279.85640	0.27986	291.717	14.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	526.12790		0.52613		585.61510	0.58562	526.128	15.76	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	594.62790		0.59463		573.21510	0.57322	594.628	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	377.42380		0.37742		426.37290	0.42637	377.424	17.01	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	935.92380		0.93592		903.97290	0.90397	935.924	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	353.87610		0.35388		400.51590	0.40052	353.876	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,012.37610		1.01238		978.11590	0.97812	1,012.376	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	302.70860		0.30271		344.31760	0.34432	302.709	17.93	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,211.20860		1.21121		1,171.91760	1.17192	1,211.209	17.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	295.44000		0.29544		336.28490	0.33628	295.440	18.04	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,243.94000		1.24394		1,203.88490	1.20388	1,243.940	18.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	286.67300	0.28667	326.58620	0.32659	286.673	18.17	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,285.17300	1.28517	1,244.18620	1.24419	1,285.173	18.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	260.86590	0.26087	297.92810	0.29793	260.866	18.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,419.36590	1.41937	1,375.52810	1.37553	1,419.366	18.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	191.20490	0.19120	220.03360	0.22003	191.205	19.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,899.70490	1.89970	1,847.63360	1.84763	1,899.705	19.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	152.35800	0.15236	175.82380	0.17582	152.358	21.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,310.85800	2.31086	2,253.42380	2.25342	2,310.858	21.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	137.76840	0.13777	155.74740	0.15575	137.768	22.61	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,696.26840	2.69627	2,633.34740	2.63335	2,696.268	22.61	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.46530	11.46530	11.54660	11.54660		15.72	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	906.48600	0.90649	977.85660	0.97786	906.486	14.33	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	241.18600	0.24119	231.25660	0.23126	241.186	14.33	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	211.66530	0.21167	242.22700	0.24223	211.665	19.74	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	1,846.36530	1.84637	1,795.62700	1.79563	1,846.365	19.74	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.53680	11.53680	11.61920	11.61920		15.67	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	987.96920	0.98797	1,060.49860	1.06050	987.969	14.31	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	251.16920	0.25117	241.29860	0.24130	251.169	14.31	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	231.54230	0.23154	262.37860	0.26238	231.542	19.99	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	2,024.74230	2.02474	1,973.17860	1.97318	2,024.742	19.99	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.54980	11.54980	11.63230	11.63230		15.77	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,494.99970	1.49500	1,572.96370	1.57296	1,495.000	14.44	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	105.19970	0.10520	100.66370	0.10066	105.200	14.44	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	503.33130	0.50333	557.05910	0.55706	503.331	16.61	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	863.53130	0.86353	834.75910	0.83476	863.531	16.61	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.59750	11.59750	11.68090	11.68090		15.86	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	1,056.62140	1.05662	1,129.64180	1.12964	1,056.621	14.34	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	259.12140	0.25912	248.74180	0.24874	259.121	14.34	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	238.61460	0.23861	267.79000	0.26779	238.615	20.41	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,251.11460	2.25111	2,196.89000	2.19689	2,251.115	20.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.63720	11.63720	11.72090	11.72090		15.97	0.00	0	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	7.38990	0.00739	6.53350	0.00653	7.390	18.34	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,644.58990	3.64459	3,727.43350	3.72743	3,644.590	18.34	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,201.85020	3.20185	3,284.47080	3.28447	3,201.850	17.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	14.65020	0.01465	13.57080	0.01357	14.650	17.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,152.75030	3.15275	3,235.30140	3.23530	3,152.750	17.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	15.55030	0.01555	14.40140	0.01440	15.550	17.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,103.70060	3.10370	3,186.17910	3.18618	3,103.701	17.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	16.50060	0.01650	15.27910	0.01528	16.501	17.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,665.02830	2.66503	2,746.62720	2.74663	2,665.028	16.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	27.82830	0.02783	25.72720	0.02573	27.828	16.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	2,244.59140	2.24459	2,324.32270	2.32432	2,244.591	15.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	47.39140	0.04739	43.42270	0.04342	47.391	15.55	396,713.41	8,371	8,371.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,188.62000	2.18862	2,268.19740	2.26820	2,188.620	15.47	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	51.42000	0.05142	47.29740	0.04730	51.420	15.47	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,132.94180	2.13294	2,212.36380	2.21236	2,132.942	15.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Put	55.74180	0.05574	51.46380	0.05146	55.742	15.39	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	2,095.99240	2.09599	2,175.31010	2.17531	2,095.992	15.34	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	58.79240	0.05879	54.41010	0.05441	58.792	15.34	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,735.23750	1.73524	1,813.47430	1.81347	1,735.238	14.83	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	98.03750	0.09804	92.57430	0.09257	98.038	14.83	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,411.03890	1.41104	1,488.12200	1.48812	1,411.039	14.34	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	153.83890	0.15384	147.22200	0.14722	153.839	14.34	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,313.33920	1.31334	1,390.00080	1.39000	1,313.339	14.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	176.13920	0.17614	169.10080	0.16910	176.139	14.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.55	Call	1,276.46550	1.27647	1,349.85980	1.34986	1,276.466	14.22	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.55	Put	189.26550	0.18927	178.95980	0.17896	189.265	14.22	170,338.95	900	900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,169.74300	1.16974	1,242.47180	1.24247	1,169.743	14.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	232.54300	0.23254	221.57180	0.22157	232.543	14.33	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	998.98060	0.99898	1,070.61370	1.07061	998.981	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	321.78060	0.32178	309.71370	0.30971	321.781	14.52	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	974.34190	0.97434	1,045.80640	1.04581	974.342	14.55	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	337.14190	0.33714	324.90640	0.32491	337.142	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Call	912.50700	0.91251	980.35780	0.98036	912.507	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	385.30700	0.38531	369.45780	0.36946	385.307	14.73	2,878,628.60	7,471	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	867.08750	0.86709	933.52100	0.93352	867.088	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	429.88750	0.42989	412.62100	0.41262	429.888	14.93	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	732.57660	0.73258	794.19670	0.79420	732.577	15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	595.37660	0.59538	573.29670	0.57330	595.377	15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	557.28390	0.55728	610.51550	0.61052	557.284	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	920.08390	0.92008	889.61550	0.88962	920.084	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	554.31840	0.55432	607.37730	0.60738	554.318	16.76	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	927.11840	0.92712	896.47730	0.89648	927.118	16.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	431.21860	0.43122	475.87550	0.47588	431.219	17.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,294.01860	1.29402	1,254.97550	1.25498	1,294.019	17.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	340.41490	0.34041	377.75230	0.37775	340.415	18.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,703.21490	1.70321	1,656.85230	1.65685	1,703.215	18.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	331.23370	0.33123	367.74800	0.36775	331.234	19.10	2,474,646.97	7,471	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Put	1,754.03370	1.75403	1,706.84800	1.70685	1,754.034	19.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	262.70430	0.26270	292.62650	0.29263	262.704	20.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,225.50430	2.22550	2,171.72650	2.17173	2,225.504	20.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	219.92640	0.21993	241.76120	0.24176	219.926	21.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,782.72640	2.78273	2,720.86120	2.72086	2,782.726	21.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	219.26380	0.21926	240.92970	0.24093	219.264	22.05	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,812.06380	2.81206	2,750.02970	2.75003	2,812.064	22.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	210.08690	0.21009	228.90110	0.22890	210.087	24.50	189,078.21	900	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,412.88690	3.41289	3,348.00110	3.34800	3,412.887	24.50	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.64430	11.64430	11.72790	11.72790		15.95	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	1,109.16360	1.10916	1,181.34090	1.18134	1,109.164	14.39	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	264.86360	0.26486	253.44090	0.25344	264.864	14.39	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	246.48010	0.24648	274.32300	0.27432	246.480	20.67	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,402.18010	2.40218	2,346.42300	2.34642	2,402.180	20.67	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.74710	11.74710	11.83150	11.83150		15.92	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,222.61140	1.22261	1,294.11480	1.29411	1,222.611	14.47	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	275.51140	0.27551	262.61480	0.26261	275.511	14.47	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	276.45590	0.27646	301.94570	0.30195	276.456	21.81	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,799.35590	2.79936	2,740.44570	2.74045	2,799.356	21.81	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.80740	11.80740	11.89150	11.89150		16.26	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,292.86110	1.29286	1,362.97310	1.36297	1,292.861	14.58	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	285.46110	0.28546	271.47310	0.27147	285.461	14.58	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	294.93950	0.29494	310.44790	0.31045	294.940	22.17	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	2,987.53950	2.98754	2,918.94790	2.91895	2,987.540	22.17	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.84470	11.84470	11.92880	11.92880		16.40	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,216.02990	1.21603	1,286.40340	1.28640	1,216.030	14.84	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	361.32990	0.36133	347.60340	0.34760	361.330	14.84	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,209.88330	1.20988	1,280.22470	1.28022	1,209.883	14.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	365.18330	0.36518	351.42470	0.35142	365.183	14.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,203.76090	1.20376	1,274.06620	1.27407	1,203.761	14.86	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	369.06090	0.36906	355.26620	0.35527	369.061	14.86	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.86640	11.86640	11.95040	11.95040		16.53	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,363.28840	1.36329	1,434.28670	1.43429	1,363.288	14.70	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	296.88840	0.29689	283.88670	0.28389	296.888	14.70	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	311.58830	0.31159	333.14780	0.33315	311.588	22.91	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,295.18830	3.29519	3,232.74780	3.23275	3,295.188	22.91	0.00	0	0.00

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 28/04/2015	Any day expiry			11.92940		11.92940		12.01320	12.01320		16.58	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,438.00860		1.43801	1,508.20090	1.50820	1,438.009		14.82	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	308.60860		0.30861	295.00090	0.29500	308.609		14.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	341.12850		0.34113	359.65210	0.35965	341.128		23.65	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,561.72850		3.56173	3,496.45210	3.49645	3,561.728		23.65	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.98640		11.98640	12.07000	12.07000			16.79	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,502.77090		1.50277	1,579.55530	1.57956	1,502.771		14.86	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	316.37090		0.31637	309.55530	0.30956	316.371		14.86	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	359.83380		0.35983	378.12560	0.37813	359.834		24.28	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,853.43380		3.85343	3,788.12560	3.78813	3,853.434		24.28	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			12.04550		12.04550	12.12890	12.12890			16.90	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,573.38730		1.57339	1,648.14990	1.64815	1,573.387		15.00	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	327.88730		0.32789	319.24990	0.31925	327.887		15.00	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	353.30420		0.35330	386.93760	0.38694	353.304		24.45	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,187.80420		4.18780	4,138.03760	4.13804	4,187.804		24.45	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.11040		12.11040	12.19360	12.19360			16.99	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,649.01010		1.64901	1,725.63100	1.72563	1,649.010		15.11	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	338.61010		0.33861	332.03100	0.33203	338.610		15.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	359.75710		0.35976	387.11020	0.38711	359.757		24.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,399.35710		4.39936	4,343.51020	4.34351	4,399.357		24.38	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.16750		12.16750	12.25050	12.25050			17.14	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,716.77800		1.71678	1,791.39120	1.79139	1,716.778		15.23	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	349.27800		0.34928	340.89120	0.34089	349.278		15.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	345.69410		0.34569	378.52910	0.37853	345.694		24.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,678.19410		4.67819	4,628.02910	4.62803	4,678.194		24.19	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.23050		12.23050	12.31320	12.31320			17.13	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,786.38880		1.78639	1,860.72970	1.86073	1,786.389		15.27	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	355.88880		0.35589	347.52970	0.34753	355.889		15.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	339.59320		0.33959	374.85110	0.37485	339.593		23.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,909.09320		4.90909	4,861.65110	4.86165	4,909.093		23.95	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.28950		12.28950	12.37210	12.37210			17.26	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,852.48480		1.85248	1,928.74260	1.92874	1,852.485		15.32	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	362.98480		0.36298	356.64260	0.35664	362.985		15.32	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	356.71540		0.35672	383.97070	0.38397	356.715		23.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,047.21540		5.04722	4,991.87070	4.99187	5,047.215		23.99	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.34460		12.34460	12.42700	12.42700			17.31	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,913.61100		1.91361	1,988.91650	1.98892	1,913.611		15.36	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	369.01100		0.36901	361.91650	0.36192	369.011		15.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	331.01190		0.33101	354.53970	0.35454	331.012		23.86	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,436.41190		5.43641	5,377.53970	5.37754	5,436.412		23.86	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.39580		12.39580	12.47800	12.47800			17.35	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,970.17410		1.97017	2,045.67170	2.04567	1,970.174		15.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	374.37410		0.37437	367.67170	0.36767	374.374		15.40	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,738.20970		1.73821	1,814.70760	1.81471	1,738.210		15.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	482.40970		0.48241	476.70760	0.47671	482.410		15.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	308.73010		0.30873	341.76040	0.34176	308.730		23.68	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,782.93010		5.78293	5,733.76040	5.73376	5,782.930		23.68	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry			11.03530		11.03530	11.11130	11.11130			14.19	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Call	5,100.56640		0.05101	10,614.35270	0.10614	5,100.566		14.56	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Put	10,570.56640		0.10571	8,484.35270	0.08484	10,570.566		14.56	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.09150		11.09150	11.16860	11.16860			14.56	610,032.50	55	834.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	77,455.04140		0.77455	85,049.04440	0.85049	77,455.041		14.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,305.04140		0.01305	1,189.04440	0.01189	1,305.041		14.27	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	62,611.96320		0.62612	70,220.82070	0.70221	62,611.963		13.87	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,461.96320		0.02462	2,360.82070	0.02361	2,461.963		13.87	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	61,707.89900		0.61708	69,318.41080	0.69318	61,707.899		13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	2,557.89900	0.02558		2,458.41080	0.02458	2,557.899	13.84	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	60,807.11300	0.60807	68,419.26940	0.68419	60,807.113	60,807.113	13.82	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	2,657.11300	0.02657	2,559.26940	0.02559	2,657.113	2,657.113	13.82	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.87	Call	33,067.72980	0.33068	39,851.92470	0.39852	33,067.730	33,067.730	14.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.87	Put	10,917.72980	0.10918	9,991.92470	0.09992	10,917.730	10,917.730	14.21	0.00	0	160.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.88	Put	11,279.63250	0.11280	10,325.43690	0.10325	11,279.633	11,279.633	14.22	0.00	0	160.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.88	Call	32,429.63250	0.32430	39,185.43690	0.39185	32,429.633	32,429.633	14.22	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry			11.17800	11.17800	11.25550	11.25550			14.83	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.39	Call	24,490.53680	0.24491	29,862.12440	0.29862	24,490.537	24,490.537	15.49	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.39	Put	45,690.53680	0.45691	43,312.12440	0.43312	45,690.537	45,690.537	15.49	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.40	Call	24,179.53010	0.24180	29,513.16270	0.29513	24,179.530	24,179.530	15.53	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.40	Put	46,379.53010	0.46380	43,963.16270	0.43963	46,379.530	46,379.530	15.53	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.41	Call	23,872.57050	0.23873	29,168.06710	0.29168	23,872.570	23,872.570	15.56	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.41	Put	47,072.57050	0.47073	44,618.06710	0.44618	47,072.570	47,072.570	15.56	0.00	0	200.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			11.25220	11.25220	11.33060	11.33060			15.14	0.00	0	207.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Call	70,915.31370	0.70915	78,267.33020	0.78267	70,915.314	70,915.314	14.02	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Put	14,695.31370	0.14695	14,207.33020	0.14207	14,695.314	14,695.314	14.02	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Call	70,190.00230	0.70190	77,535.48580	0.77535	70,190.002	70,190.002	14.02	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Put	14,970.00230	0.14970	14,475.48580	0.14475	14,970.002	14,970.002	14.02	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Call	69,519.98670	0.69520	76,807.44360	0.76807	69,519.987	69,519.987	14.04	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Put	15,299.98670	0.15300	14,747.44360	0.14747	15,299.987	15,299.987	14.04	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			11.44150	11.44150	11.52240	11.52240			15.60	0.00	0	39.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Call	98,835.79820	0.98836	106,149.53020	1.06150	98,835.798	98,835.798	14.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Put	18,685.79820	0.18686	17,909.53020	0.17910	18,685.798	18,685.798	14.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	18,967.90780	0.18968	18,189.08890	0.18189	18,967.908	18,967.908	14.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	98,117.90780	0.98118	105,429.08890	1.05429	98,117.908	98,117.908	14.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	97,402.94680	0.97403	104,711.84710	1.04712	97,402.947	97,402.947	14.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	19,252.94680	0.19253	18,471.84710	0.18472	19,252.947	19,252.947	14.23	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future			18.17740	18.17740	18.21980	18.21980			14.00	332,446,468.60	18,289	43,369.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	7,777.40000	7.77740	7,819.80000	7.81980	7,777.400	7,777.400	28.83	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	28.83	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,327.42530	5.32743	5,369.83340	5.36983	5,327.425	5,327.425	28.40	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.02530	0.00003	0.03340	0.00003	0.025	0.025	28.40	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,177.42970	5.17743	5,219.83830	5.21984	5,177.430	5,177.430	27.76	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.02970	0.00003	0.03830	0.00004	0.030	0.030	27.76	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,927.51600	3.92752	3,969.91690	3.96992	3,927.516	3,927.516	22.43	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.11600	0.00012	0.11690	0.00012	0.116	0.116	22.43	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.12130	0.00012	0.12130	0.00012	0.121	0.121	22.26	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	3,887.52130	3.88752	3,929.92130	3.92992	3,887.521	3,887.521	22.26	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	3,877.52270	3.87752	3,919.92240	3.91992	3,877.523	3,877.523	22.22	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.12270	0.00012	0.12240	0.00012	0.123	0.123	22.22	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	3,867.52410	3.86752	3,909.92350	3.90992	3,867.524	3,867.524	22.17	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.12410	0.00012	0.12350	0.00012	0.124	0.124	22.17	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.15390	0.00015	0.14720	0.00015	0.154	0.154	21.36	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,677.55390	3.67755	3,719.94720	3.71995	3,677.554	3,677.554	21.36	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	2,778.75230	2.77875	2,820.94900	2.82095	2,778.752	2,778.752	19.47	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	1.35230	0.00135	1.14900	0.00115	1.352	1.352	19.47	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,204.09620	1.20410	1,249.66340	1.24966	1,204.096	1,204.096	14.32	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	26.69620	0.02670	29.86340	0.02986	26.696	26.696	14.32	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	238.59840	0.23860	250.02260	0.25002	238.598	238.598	13.72	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	415.99840	0.41600	469.82260	0.46982	415.998	415.998	13.72	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	239.13020	0.23913	285.43520	0.28544	239.130	239.130	14.40	0.00	0	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	461.73020	0.46173	465.63520	0.46564	461.730	461.730	14.40	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	149.17860	0.14918	187.47390	0.18747	149.179	149.179	15.03	0.00	0	7,000.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	691.77860	0.69178	687.67390	0.68767	691.779	691.779	15.03	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future			18.42790	18.42790	18.47110	18.47110			14.58	15,737,426.60	854	5,503.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,447.71340	3.44771	3,489.98200	3.48998	3,447.713	18.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	19.81340	0.01981	18.88200	0.01888	19.813	18.43	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,421.84660	2.42185	2,472.13680	2.47214	2,421.847	14.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	33.94660	0.03395	41.03680	0.04104	33.947	14.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,412.04050	2.41204	2,462.45810	2.46246	2,412.040	14.67	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	34.14050	0.03414	41.35810	0.04136	34.141	14.67	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,402.23600	2.40224	2,452.78350	2.45278	2,402.236	14.63	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	34.33600	0.03434	41.68350	0.04168	34.336	14.63	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	1,972.66730	1.97267	2,030.39760	2.03040	1,972.667	13.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	44.76730	0.04477	59.29760	0.05930	44.767	13.05	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	1,834.56780	1.83457	1,888.24830	1.88825	1,834.568	12.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	56.66780	0.05667	67.14830	0.06715	56.668	12.96	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,635.44640	1.63545	1,690.43270	1.69043	1,635.446	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	87.54640	0.08755	99.33270	0.09933	87.546	13.17	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,376.75990	1.37676	1,432.39300	1.43239	1,376.760	13.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	148.85990	0.14886	161.29300	0.16129	148.860	13.46	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	901.11020	0.90111	958.86760	0.95887	901.110	14.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	373.21020	0.37321	387.76760	0.38777	373.210	14.11	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	622.40620	0.62241	684.28170	0.68428	622.406	14.66	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	644.50620	0.64451	663.18170	0.66318	644.506	14.66	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	302.14150	0.30214	351.49140	0.35149	302.142	16.41	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,424.24150	1.42424	1,430.39140	1.43039	1,424.241	16.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	257.39250	0.25739	302.37400	0.30237	257.393	16.82	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,629.49250	1.62949	1,631.27400	1.63127	1,629.493	16.82	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.72350		18.72350	18.72350	18.76900	18.76900		15.27	209,684,476.50	11,199	7,109.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,048.54930	2.04855	2,099.05410	2.09905	2,048.549	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	165.04930	0.16505	170.05410	0.17005	165.049	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,039.70620	2.03971	2,090.34320	2.09034	2,039.706	13.89	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	166.20620	0.16621	171.34320	0.17134	166.206	13.89	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	168.06610	0.16807	172.64130	0.17264	168.066	13.89	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,031.56610	2.03157	2,081.64130	2.08164	2,031.566	13.89	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.02850		19.02850	19.02850	19.07730	19.07730		15.62	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,880.18230	1.88018	1,929.82330	1.92982	1,880.182	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	391.68230	0.39168	392.52330	0.39252	391.682	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,873.28660	1.87329	1,923.01460	1.92301	1,873.287	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	394.78660	0.39479	395.71460	0.39571	394.787	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,866.40690	1.86641	1,916.22800	1.91623	1,866.407	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	397.90690	0.39791	398.92800	0.39893	397.907	14.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,317.94400	1.31794	1,368.68570	1.36869	1,317.944	15.02	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	789.44400	0.78944	791.38570	0.79139	789.444	15.02	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry	19.18040		19.18040	19.18040	19.23060	19.23060		15.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,595.95370	1.59595	1,667.00750	1.66701	1,595.954	14.34	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	635.55370	0.63555	656.40750	0.65641	635.554	14.34	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,451.99240	1.45199	1,523.40130	1.52340	1,451.992	14.66	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	771.59240	0.77159	792.80130	0.79280	771.592	14.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,390.46720	1.39047	1,461.76870	1.46177	1,390.467	14.82	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	840.06720	0.84007	861.16870	0.86117	840.067	14.82	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,194.47660	1.19448	1,264.75580	1.26476	1,194.477	15.38	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,104.07660	1.10408	1,124.15580	1.12416	1,104.077	15.38	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,190.56810	1.19057	1,260.82040	1.26082	1,190.568	15.39	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,110.16810	1.11017	1,130.22040	1.13022	1,110.168	15.39	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,116.28160	1.11628	1,136.29900	1.13630	1,116.282	15.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,186.68160	1.18668	1,256.89900	1.25690	1,186.682	15.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	651.40370	0.65140	706.92070	0.70692	651.404	17.70	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,511.00370	2.51100	2,516.32070	2.51632	2,511.004	17.70	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	534.58180	0.53458	583.77740	0.58378	534.582	18.35	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,054.18180	3.05418	3,053.17740	3.05318	3,054.182	18.35	0.00	0	0.00

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 23/01/2015	Any day expiry	21.72	Put	3,071.04200	3.07104	3,069.84920	3.06985	3,071.042	18.37	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	531.44200	0.53144	580.44920	0.58045	531.442	18.37	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10838	0.10838	0.10975	0.10975		16.03	541.88	5	145.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,839.90770	0.01840	1,976.09640	0.01976	1,839.908	24.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	2.40770	0.00002	1.49640	0.00001	2.408	24.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	851.41780	0.00851	982.64390	0.00983	851.418	16.03	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	13.91780	0.00014	8.04390	0.00008	13.918	16.03	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	185.02770	0.00185	249.98240	0.00250	185.028	18.37	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	347.52770	0.00348	275.38240	0.00275	347.528	18.37	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11000	0.11000	0.11139	0.11139		16.78	2,749.95	25	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,017.10880	0.02017	2,152.75390	0.02153	2,017.109	19.29	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	17.30880	0.00017	13.35390	0.00013	17.309	19.29	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,091.44530	0.01091	1,210.40310	0.01210	1,091.445	16.78	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	91.64530	0.00092	71.00310	0.00071	91.645	16.78	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	473.28430	0.00473	550.69020	0.00551	473.284	18.37	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	473.48430	0.00473	411.29020	0.00411	473.484	18.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.07370	15.07370	15.19480	15.19480		13.97	167,152,259.30	11,089	87,300.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,584.55090	2.58455	2,705.53930	2.70554	2,584.551	21.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.85090	0.00085	0.73930	0.00074	0.851	21.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,574.56800	2.57457	2,695.55090	2.69555	2,574.568	21.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.86800	0.00087	0.75090	0.00075	0.868	21.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,564.58540	2.56459	2,685.56260	2.68556	2,564.585	21.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.88540	0.00089	0.76260	0.00076	0.885	21.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,424.87090	2.42487	2,545.74960	2.54575	2,424.871	20.56	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1.17090	0.00117	0.94960	0.00095	1.171	20.56	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.75250	0.00175	1.30840	0.00131	1.753	19.75	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,225.45250	2.22545	2,346.10840	2.34611	2,225.453	19.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	170.02420	0.17002	228.86990	0.22887	170.024	14.67	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	446.32420	0.44632	384.06990	0.38407	446.324	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	92.52880	0.09253	132.28720	0.13229	92.529	15.66	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	718.82880	0.71883	637.48720	0.63749	718.829	15.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.29250	15.29250	15.41540	15.41540		14.41	14,007,930.00	916	22,643.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,562.46700	1.56247	1,679.76860	1.67977	1,562.467	14.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	59.96700	0.05997	54.36860	0.05437	59.967	14.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,553.52080	1.55352	1,670.38160	1.67038	1,553.521	14.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	61.02080	0.06102	54.98160	0.05498	61.021	14.03	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,544.58970	1.54459	1,661.00030	1.66100	1,544.590	14.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	62.08970	0.06209	55.60030	0.05560	62.090	14.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,509.01930	1.50902	1,623.55350	1.62355	1,509.019	14.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	66.51930	0.06652	58.15350	0.05815	66.519	14.00	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,251.11490	1.25111	1,362.21050	1.36221	1,251.115	13.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	108.61490	0.10861	96.81050	0.09681	108.615	13.85	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,050.39150	1.05039	1,157.90150	1.15790	1,050.391	13.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	157.89150	0.15789	142.50150	0.14250	157.891	13.72	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	745.07530	0.74508	839.30360	0.83930	745.075	13.95	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	302.57530	0.30258	273.90360	0.27390	302.575	13.95	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	224.58660	0.22459	273.29960	0.27330	224.587	16.56	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,282.08660	1.28209	1,207.89960	1.20790	1,282.087	16.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	216.45200	0.21645	263.86960	0.26387	216.452	16.67	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,323.95200	1.32395	1,248.46960	1.24847	1,323.952	16.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.55190	15.55190	15.67860	15.67860		14.72	0.00	0	3,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,416.86950	1.41687	1,528.33690	1.52834	1,416.870	13.74	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	204.96950	0.20497	189.73690	0.18974	204.970	13.74	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,409.23150	1.40923	1,520.64600	1.52065	1,409.231	13.74	0.00	0	0.00

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	14.35	Put	207.33150		0.20733		192.04600	0.19205	207.332	13.74	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	209.71350		0.20971		194.37520	0.19438	209.713	13.74	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,401.61350		1.40161		1,512.97520	1.51298	1,401.614	13.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.82150		15.82150		15.95140	15.95140		15.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,252.15820		2.25216		2,374.88810	2.37489	2,252.158	13.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	120.65820		0.12066		113.48810	0.11349	120.658	13.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,243.49870		2.24350		2,366.14820	2.36615	2,243.499	13.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	121.99870		0.12200		114.74820	0.11475	121.999	13.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,234.85090		2.23485		2,357.42200	2.35742	2,234.851	13.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	123.35090		0.12335		116.02200	0.11602	123.351	13.90	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.10830		16.10830		16.23950	16.23950		15.41	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,616.81660		1.61682		1,727.68250	1.72768	1,616.817	14.12	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	448.51660		0.44852		428.18250	0.42818	448.517	14.12	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	452.15490		0.45215		431.79640	0.43180	452.155	14.13	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,610.45490		1.61045		1,721.29640	1.72130	1,610.455	14.13	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,604.11700		1.60412		1,714.92300	1.71492	1,604.117	14.13	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	455.81700		0.45582		435.42300	0.43542	455.817	14.13	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.31800		408.31800		407.98400	407.98400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.36000		414.36000		414.19400	414.19400			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			478.42400		478.42400		478.07300	478.07300			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			485.50400		485.50400		485.35000	485.35000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			434.81000		434.81000		434.33700	434.33700			0.00	0	764.00
ALBI	On 07/08/2014	Index Future			441.24400		441.24400		440.94900	440.94900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			448.34000		448.34000		447.93100	447.93100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.92020		9.92020		9.98400	9.98400		11.67	74,391,579.80	7,499	15,161.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	452.46470		0.45246		505.48920	0.50549	452.465	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	22.26470		0.02226		11.48920	0.01149	22.265	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	443.73310		0.44373		495.83960	0.49584	443.733	11.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	23.53310		0.02353		11.83960	0.01184	23.533	11.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	435.05850		0.43506		486.78020	0.48678	435.058	11.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	24.85850		0.02486		12.78020	0.01278	24.858	11.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.00480		10.00480		10.06940	10.06940		11.90	2,000,960.00	200	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	844.87930		0.84488		897.57800	0.89758	844.879	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	40.07930		0.04008		28.17800	0.02818	40.079	12.12	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	452.25520		0.45226		498.17350	0.49817	452.255	11.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	147.45520		0.14746		128.77350	0.12877	147.455	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	337.97750		0.33798		378.54300	0.37854	337.978	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	223.17750		0.22318		199.14300	0.19914	223.178	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	332.53290		0.33253		372.80950	0.37281	332.533	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	227.73290		0.22773		203.40950	0.20341	227.733	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	327.14830		0.32715		367.13300	0.36713	327.148	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	232.34830		0.23235		207.73300	0.20773	232.348	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	81.04960		0.08105		95.98110	0.09598	81.050	12.92	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	776.24960		0.77625		726.58110	0.72658	776.250	12.92	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10890		10.10890		10.17540	10.17540		12.07	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	717.90480		0.71790		769.12140	0.76912	717.905	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	149.00480		0.14900		133.72140	0.13372	149.005	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	151.78280		0.15178		136.23560	0.13624	151.783	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	710.68280		0.71068		761.63560	0.76164	710.683	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	703.49810		0.70350		754.18230	0.75418	703.498	12.00	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
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	154.59810		0.15460		138.78230	0.13878	154.598	12.00	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.21950		10.21950		10.28830	10.28830		12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	826.43770		0.82644		878.61420	0.87861	826.438	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	196.93770		0.19694		180.31420	0.18031	196.938	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	819.30350		0.81930		871.30030	0.87130	819.304	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	199.80350		0.19980		183.00030	0.18300	199.803	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	812.20280		0.81220		864.01590	0.86402	812.203	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	202.70280		0.20270		185.71590	0.18572	202.703	12.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.07520		10.07520		10.05320	10.05320		15.68	251,880.00	25	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	274.66610		0.27467		281.15460	0.28115	274.666	15.51	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	139.46610		0.13947		167.95460	0.16795	139.466	15.51	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	268.86770		0.26887		275.65670	0.27566	268.868	15.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	143.66770		0.14367		172.45670	0.17246	143.668	15.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	263.14750		0.26315		270.23060	0.27023	263.148	15.53	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	147.94750		0.14795		177.03060	0.17703	147.948	15.53	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.19970		10.19970		10.17740	10.17740		14.41	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	538.59920		0.53860		538.25330	0.53825	538.599	13.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	178.89920		0.17890		200.85330	0.20085	178.899	13.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	532.34640		0.53235		532.27790	0.53228	532.346	13.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	182.64640		0.18265		204.87790	0.20488	182.646	13.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	526.14250		0.52614		526.34830	0.52635	526.143	13.99	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	186.44250		0.18644		208.94830	0.20895	186.443	13.99	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			374.92490		374.92490		-419.29930	-419.29930			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			996.37940		996.37940		1,030.46410	1,030.46410			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,081.00760		1,081.00760		1,115.40400	1,115.40400			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			134.75520		134.75520		139.40170	139.40170			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			602.98760		602.98760		702.42810	702.42810			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			965.03450		965.03450		1,002.40430	1,002.40430			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			115.07280		115.07280		114.75300	114.75300			0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			18.42270		18.42270		33.53730	33.53730			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.31140		12.31140		12.42890	12.42890		14.76	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,037.20910		1.03721		1,149.83220	1.14983	1,037.209	17.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	15.80910		0.01581		10.93220	0.01093	15.809	17.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,027.46090		1.02746		1,140.11580	1.14012	1,027.461	16.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	16.06090		0.01606		11.21580	0.01122	16.061	16.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,017.71790		1.01772		1,130.40680	1.13041	1,017.718	16.84	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	16.31790		0.01632		11.50680	0.01151	16.318	16.84	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.49940		12.49940		12.61890	12.61890		15.08	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,003.96820		1.00397		1,112.01940	1.11202	1,003.968	13.92	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	94.56820		0.09457		83.11940	0.08312	94.568	13.92	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	996.14980		0.99615		1,103.85730	1.10386	996.150	13.93	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	96.74980		0.09675		84.95730	0.08496	96.750	13.93	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	98.96410		0.09896		86.82640	0.08683	98.964	13.95	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	988.36410		0.98836		1,095.72640	1.09573	988.364	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.83830		1.83830		1.85130	1.85130		14.12	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,495.29380		0.14953	1,625.35690	0.16254	1,495.294		14.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	12.29380		0.00123	12.35690	0.00124	12.294		14.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,397.99990		0.13980	1,529.17140	0.15292	1,398.000		14.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	14.99990		0.00150	16.17140	0.00162	15.000		14.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,303.26690		0.13033	1,433.98040	0.14340	1,303.267		14.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	20.26690		0.00203	20.98040	0.00210	20.267		14.27	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.86030		1.86030	1.87350	1.87350			15.42	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,802.50490		0.18025	1,928.94010	0.19289	1,802.505		14.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	99.50490		0.00995	93.94010	0.00939	99.505		14.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,715.03190		0.17150	1,841.12300	0.18411	1,715.032		14.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	112.03190		0.01120	106.12300	0.01061	112.032		14.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,631.20740		0.16312	1,756.59520	0.17566	1,631.207		14.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	128.20740		0.01282	121.59520	0.01216	128.207		14.46	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.42872		112.42872	112.42872	112.42872				0.00	0	0.00
EL28	On 08/05/2014	Bond Future			112.86644		112.86644	112.22155	112.22155				0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	1,123.56000		1.12356	1,768.45000	1.76845	1,123.560			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	1,133.56000		1.13356	1,778.45000	1.77845	1,133.560			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	1,143.56000		1.14356	1,788.45000	1.78845	1,143.560			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.84500		82.88008	9.84500	82.88008				0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.93173		80.45459	9.94637	80.35030				0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,871.62000		2.87162	2,975.91000	2.97591	2,871.620			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,796.33000		2.79633	2,900.62000	2.90062	2,796.330			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,721.14000		2.72114	2,825.43000	2.82543	2,721.140			0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.03954		81.53690	10.04977	81.46528				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	698.92000		0.69892	627.30000	0.62730	698.920			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	767.96000		0.76796	696.34000	0.69634	767.960			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	836.91000		0.83691	765.29000	0.76529	836.910			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.13853		79.06528	10.15210	78.97185				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,033.11000		1.03311	939.68000	0.93968	1,033.110			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,100.57000		1.10057	1,007.14000	1.00714	1,100.570			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,167.93000		1.16793	1,074.50000	1.07450	1,167.930			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 08/05/2014	GOVI			433.93800		433.93800		433.47200	433.47200			0.00	0	290.00
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	80,520.00000		8.05200		85,180.00000	8.51800	80,520.000		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	80,620.00000		8.06200		85,280.00000	8.52800	80,620.000		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	80,720.00000		8.07200		85,380.00000	8.53800	80,720.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			440.35900		440.35900		440.07000	440.07000			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	196,310.00000		19.63100		199,200.00000	19.92000	196,310.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	196,410.00000		19.64100		199,300.00000	19.93000	196,410.000		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	196,510.00000		19.65100		199,400.00000	19.94000	196,510.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			447.44100		447.44100		447.03900	447.03900			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	15,490.00000		1.54900		19,510.00000	1.95100	15,490.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	15,590.00000		1.55900		19,610.00000	1.96100	15,590.000		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	449.01	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	15,690.00000		1.56900		19,710.00000	1.97100	15,690.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.84374		105.84374		105.84374	105.84374			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.49931		108.49931		107.99720	107.99720			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	2,490.69000		2.49069		2,992.80000	2.99280	2,490.690		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	2,500.69000		2.50069		3,002.80000	3.00280	2,500.690		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,510.69000		2.51069		3,012.80000	3.01280	2,510.690		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			104.66277		104.66277		104.66277	104.66277			0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.33632		106.33632		106.16780	106.16780			0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	2,653.68000		2.65368		2,822.20000	2.82220	2,653.680		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	2,663.68000		2.66368		2,832.20000	2.83220	2,663.680		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	2,673.68000		2.67368		2,842.20000	2.84220	2,673.680		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			109.24068		109.24068		109.24068	109.24068			0.00	0	0.00
I2050	On 08/05/2014	Bond Future			112.12275		112.12275		110.81146	110.81146			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	2,867.25000		2.86725		4,178.54000	4.17854	2,867.250		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	2,877.25000		2.87725		4,188.54000	4.18854	2,877.250		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	2,887.25000		2.88725		4,198.54000	4.19854	2,887.250		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future			198.03100		198.03100		197.69200	197.69200			23,763,720.00	12	1,261.00
IGOV	On 07/08/2014	Index Future			200.98500		200.98500		200.72500	200.72500			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.24100		204.24100		203.92700	203.92700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
ILBI	On 08/05/2014		Index Future		538.96700		538.96700		533.14600	533.14600		0.00	0	0.00	
ILBI	On 07/08/2014		Index Future		547.08000		547.08000		541.23700	541.23700		0.00	0	210.00	
J201	On 22/12/2014		Interest Rate Swap		8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future		5.70000		94.30000		5.71000	94.29000		0.00	0	2,000.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.75000		94.25000		5.76000	94.24000		0.00	0	4,000.00	
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future		6.02000		93.98000		6.05000	93.95000		0.00	0	0.00	
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future		6.07000		93.93000		6.10000	93.90000		0.00	0	2,000.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		6.43000		93.57000		6.50000	93.50000		0.00	0	3,000.00	
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future		6.47000		93.53000		6.55000	93.45000		0.00	0	1,000.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		6.99000		93.01000		7.07000	92.93000		0.00	0	1,000.00	
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		7.43000		92.57000		7.49000	92.51000		0.00	0	0.00	
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		7.73000		92.27000		7.81000	92.19000		0.00	0	2,000.00	
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		7.91000		92.09000		7.98000	92.02000	23,021,250.00	1,000	5,200.00		
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		8.06000		91.94000		8.12000	91.88000		0.00	0	0.00	
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		8.18000		91.82000		8.25000	91.75000		0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future		9.17740		9.17740		9.18430	9.18430		10.11	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	1,037.89810	1.03790	1,044.81510	1.04482	1,037.898	14.06	0.00	0	0.00			
NZ\$ / R	On 17/03/2014	8.14	Put	0.49810	0.00050	0.51510	0.00052	0.498	14.06	0.00	0	0.00			
NZ\$ / R	On 17/03/2014	8.15	Call	1,027.92560	1.02793	1,034.84470	1.03484	1,027.926	14.01	0.00	0	0.00			
NZ\$ / R	On 17/03/2014	8.15	Put	0.52560	0.00053	0.54470	0.00054	0.526	14.01	0.00	0	0.00			
NZ\$ / R	On 17/03/2014	8.16	Call	1,017.95460	1.01795	1,024.87610	1.02488	1,017.955	13.96	0.00	0	0.00			
NZ\$ / R	On 17/03/2014	8.16	Put	0.55460	0.00055	0.57610	0.00058	0.555	13.96	0.00	0	0.00			
NZ\$ / R	On 13/06/2014		Foreign Exchange Future		9.26030		9.26030		9.26620	9.26620		11.15	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	842.50870	0.84251	850.31690	0.85032	842.509	11.37	0.00	0	0.00			
NZ\$ / R	On 13/06/2014	8.44	Put	22.20870	0.02221	24.11690	0.02412	22.209	11.37	0.00	0	0.00			
NZ\$ / R	On 13/06/2014	8.45	Call	833.30460	0.83330	841.17270	0.84117	833.305	11.36	0.00	0	0.00			
NZ\$ / R	On 13/06/2014	8.45	Put	23.00460	0.02300	24.97270	0.02497	23.005	11.36	0.00	0	0.00			
NZ\$ / R	On 13/06/2014	8.46	Call	824.12480	0.82412	832.05480	0.83205	824.125	11.35	0.00	0	0.00			
NZ\$ / R	On 13/06/2014	8.46	Put	23.82480	0.02382	25.85480	0.02585	23.825	11.35	0.00	0	0.00			
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future		1.35900		1.35900		1.36050	1.36050		0.00	0	625.00	
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future		1.35910		1.35910		1.36050	1.36050		0.00	0	0.00	
R / ¥EN	On 17/03/2014		Foreign Exchange Future		9.27560		9.27560	0.10779	9.16170	9.16170		17.51	249,958.87	250	2,000.00
R / ¥EN	On 17/03/2014	10.04	Call	207.61940	0.02076	0.10779	87.97660	0.00880	207.619	17.69	0.00	0	0.00		
R / ¥EN	On 17/03/2014	10.04	Put	7,851.61940	0.78516	0.10779	8,870.97660	0.88710	7,851.619	17.69	0.00	0	0.00		
R / ¥EN	On 17/03/2014	10.05	Call	201.33000	0.02013	0.10779	83.70470	0.00837	201.330	17.72	0.00	0	0.00		
R / ¥EN	On 17/03/2014	10.05	Put	7,945.33000	0.79453	0.10779	8,966.70470	0.89667	7,945.330	17.72	0.00	0	0.00		
R / ¥EN	On 17/03/2014	10.06	Call	195.23110	0.01952	0.10779	81.84450	0.00818	195.231	17.75	0.00	0	0.00		
R / ¥EN	On 17/03/2014	10.06	Put	8,039.23110	0.80392	0.10779	9,064.84450	0.90648	8,039.231	17.75	0.00	0	0.00		
R157	On 06/02/2014		Bond Future		7.09500		115.00314		7.09500	115.00314		2.48	0.00	0	0.00
R157	On 08/05/2014		Bond Future		7.36578		109.82933		7.35919	109.83806		2.42	32,948,799.00	300	20,177.00
R157	On 08/05/2014	5.19	Call	5.30000	0.00530	5.64000	0.00564	5.300	2.35	0.00	0	0.00			
R157	On 08/05/2014	5.19	Put	2,943.53000	2.94353	2,935.14000	2.93514	2,943.530	2.35	0.00	0	0.00			
R157	On 08/05/2014	5.20	Call	5.47000	0.00547	5.81000	0.00581	5.470	2.35	0.00	0	0.00			
R157	On 08/05/2014	5.20	Put	2,929.94000	2.92994	2,921.55000	2.92155	2,929.940	2.35	0.00	0	0.00			
R157	On 08/05/2014	5.21	Call	5.63000	0.00563	5.99000	0.00599	5.630	2.35	0.00	0	0.00			
R157	On 08/05/2014	5.21	Put	2,916.34000	2.91634	2,907.97000	2.90797	2,916.340	2.35	0.00	0	0.00			
R157	On 07/08/2014		Bond Future		7.69588		111.45518		7.64415	111.51090		2.11	0.00	0	0.00
R157	On 07/08/2014	6.74	Call	254.76000	0.25476	271.21000	0.27121	254.760	2.05	0.00	0	0.00			

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 07/08/2014	Bond Future	6.74	Put	1,291.52000		1.29152		1,252.25000	1.25225	1,291.520	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	257.59000		0.25759		274.17000	0.27417	257.590	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,283.43000		1.28343		1,244.29000	1.24429	1,283.430	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	260.70000		0.26070		277.42000	0.27742	260.700	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,275.62000		1.27562		1,236.62000	1.23662	1,275.620	2.05	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.07184		106.43433	8.03800	106.46243		0.00	1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	159.84000		0.15984		165.70000	0.16570	159.840	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,741.50000		1.74150		1,719.26000	1.71926	1,741.500	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,734.47000		1.73447		1,712.27000	1.71227	1,734.470	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	161.32000		0.16132		167.22000	0.16722	161.320	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	162.81000		0.16281		168.75000	0.16875	162.810	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,727.46000		1.72746		1,705.30000	1.70530	1,727.460	1.83	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			8.70000		115.24489	8.70000	115.24489			14.45	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.76171		117.21549	8.79127	116.97266			15.22	7,032,929.40	60	51,066.00
R186	On 08/05/2014	Bond Future	7.09	Call	198.11000		0.19811		190.19000	0.19019	198.110	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,206.13000		15.20613		15,441.04000	15.44104	15,206.130	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	202.81000		0.20281		194.71000	0.19471	202.810	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,113.09000		15.11309		15,347.82000	15.34782	15,113.090	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	207.61000		0.20761		199.32000	0.19932	207.610	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,020.26000		15.02026		15,254.80000	15.25480	15,020.260	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	483.71000		0.48371		464.97000	0.46497	483.710	14.87	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,566.91000		11.56691		11,791.00000	11.79100	11,566.910	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,107.79000		6.10779		6,289.77000	6.28977	6,107.790	14.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,785.67000		1.78567		1,724.82000	1.72482	1,785.670	14.95	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,539.83000		2.53983		2,458.67000	2.45867	2,539.830	15.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,722.02000		4.72202		4,883.69000	4.88369	4,722.020	15.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,465.89000		3.46589		3,362.65000	3.36265	3,465.890	15.13	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,562.29000		3.56229		3,701.88000	3.70188	3,562.290	15.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,620.47000		2.62047		2,737.46000	2.73746	2,620.470	15.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,557.28000		4.55728		4,431.44000	4.43144	4,557.280	15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,804.12000		5.80412		5,656.47000	5.65647	5,804.120	15.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,885.19000		1.88519		1,980.37000	1.98037	1,885.190	15.34	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,647.16000		8.64716		8,462.06000	8.46206	8,647.160	15.60	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	911.37000		0.91137		969.10000	0.96910	911.370	15.60	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.85775		113.65644	8.88235	113.45870			14.63	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,698.57000		2.69857		2,639.22000	2.63922	2,698.570	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,401.06000		7.40106		7,539.45000	7.53945	7,401.060	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,727.64000		2.72764		2,667.79000	2.66779	2,727.640	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,344.95000		7.34495		7,482.84000	7.48284	7,344.950	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,756.91000		2.75691		2,696.55000	2.69655	2,756.910	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,289.12000		7.28912		7,426.50000	7.42650	7,289.120	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,903.77000		4.90377		4,810.95000	4.81095	4,903.770	14.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,404.34000		4.40434		4,509.26000	4.50926	4,404.340	14.60	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.93921		115.48752	8.96847	115.25719			13.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,876.74000		2.87674		2,808.17000	2.80817	2,876.740	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,433.52000		9.43352		9,595.28000	9.59528	9,433.520	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,903.73000		2.90373		2,834.67000	2.83467	2,903.730	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,375.20000		9.37520		9,536.47000	9.53647	9,375.200	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,930.87000		2.93087		2,861.33000	2.86133	2,930.870	13.59	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,317.12000		9.31712		9,477.91000	9.47791	9,317.120	13.59	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
R186	On 06/11/2014	Bond Future	9.17	Put	4,655.99000		4.65599	4,764.53000	4.76453		4,655.990	13.97	0.00	0	2,010.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,454.77000		6.45477	6,332.98000	6.33298		6,454.770	13.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			268.03872		268.03872	268.03872	268.03872				0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.82411		271.82411	271.89291	271.89291				0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,834.11000		21.83411	21,902.91000	21.90291		21,834.110		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	21,824.11000		21.82411	21,892.91000	21.89291		21,824.110		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	21,814.11000		21.81411	21,882.91000	21.88291		21,814.110		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			6.30000		103.24979	6.30000	103.24979			1.34	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.66106		104.64852	6.53099	104.72582			1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	5.09000		0.00509	7.46000	0.00746		5.090	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,157.76000		1.15776	1,082.83000	1.08283		1,157.760	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	5.24000		0.00524	7.66000	0.00766		5.240	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,151.85000		1.15185	1,076.97000	1.07697		1,151.850	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	5.38000		0.00538	7.87000	0.00787		5.380	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,145.93000		1.14593	1,071.12000	1.07112		1,145.930	1.11	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.08775		101.78576	6.74551	101.90783			0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	39.45000		0.03945	59.34000	0.05934		39.450	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	683.95000		0.68395	581.77000	0.58177		683.950	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	39.93000		0.03993	60.01000	0.06001		39.930	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	680.82000		0.68082	578.83000	0.57883		680.820	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	40.42000		0.04042	60.68000	0.06068		40.420	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	677.71000		0.67771	575.90000	0.57590		677.710	0.81	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			204.36280		204.36280	204.36280	204.36280			11.62	0.00	0	0.00
R202	On 08/05/2014	Bond Future			207.86218		207.86218	207.30146	207.30146				45,729,679.60	220	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	7,127.82000		7.12782	7,688.54000	7.68854		7,127.820		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	7,137.82000		7.13782	7,698.54000	7.69854		7,137.820		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	7,147.82000		7.14782	7,708.54000	7.70854		7,147.820		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/02/2014	Bond Future			8.50500		98.80548	8.50500	98.80548			11.75	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.59335		96.40572	8.60714	96.32459			12.89	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	529.88000		0.52988	524.63000	0.52463		529.880	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,678.81000		6.67881	6,754.69000	6.75469		6,678.810	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	539.77000		0.53977	534.39000	0.53439		539.770	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,624.95000		6.62495	6,700.70000	6.70070		6,624.950	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 08/05/2014	Bond Future	7.61	Call	549.81000		0.54981		544.31000	0.54431	549.810	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,571.29000		6.57129		6,646.92000	6.64692	6,571.290	12.60	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.69764		97.71942		8.70487	97.67796		12.40	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,837.04000		2.83704		2,827.24000	2.82724	2,837.040	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,037.79000		4.03779		4,069.45000	4.06945	4,037.790	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,862.81000		2.86281		2,852.91000	2.85291	2,862.810	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,005.29000		4.00529		4,036.85000	4.03685	4,005.290	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,888.73000		2.88873		2,878.72000	2.87872	2,888.730	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,972.98000		3.97298		4,004.43000	4.00443	3,972.980	12.33	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.78974		95.37117		8.80170	95.30436		12.23	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,463.52000		3.46352		3,439.08000	3.43908	3,463.520	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,588.19000		4.58819		4,630.56000	4.63056	4,588.190	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,557.18000		4.55718		4,599.41000	4.59941	4,557.180	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,489.22000		3.48922		3,464.64000	3.46464	3,489.220	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,515.03000		3.51503		3,490.30000	3.49030	3,515.030	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,526.32000		4.52632		4,568.40000	4.56840	4,526.320	12.12	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.76000		104.89374		7.76000	104.89374		5.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.89209		102.33839		7.93084	102.22583		5.71	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call	13.55000		0.01355		12.60000	0.01260	13.550	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,515.67000		6.51567		6,627.28000	6.62728	6,515.670	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	13.96000		0.01396		12.98000	0.01298	13.960	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,484.70000		6.48470		6,596.28000	6.59628	6,484.700	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	14.38000		0.01438		13.37000	0.01337	14.380	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,453.74000		6.45374		6,565.29000	6.56529	6,453.740	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	205.55000		0.20555		193.36000	0.19336	205.550	5.59	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,321.81000		3.32181		3,422.18000	3.42218	3,321.810	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	570.53000		0.57053		541.55000	0.54155	570.530	5.64	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,013.56000		2.01356		2,097.14000	2.09714	2,013.560	5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.06309		103.85315		8.08929	103.78245		5.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	422.54000		0.42254		411.52000	0.41152	422.540	5.27	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,792.56000		3.79256		3,852.24000	3.85224	3,792.560	5.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	720.85000		0.72085		703.51000	0.70351	720.850	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,834.92000		2.83492		2,888.28000	2.88828	2,834.920	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	729.09000		0.72909		711.60000	0.71160	729.090	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,815.46000		2.81546		2,868.67000	2.86867	2,815.460	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	737.41000		0.73741		719.75000	0.71975	737.410	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,796.10000		2.79610		2,849.14000	2.84914	2,796.100	5.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.21847		101.35967		8.25783	101.26160		5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	621.95000		0.62195		601.80000	0.60180	621.950	5.29	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,133.54000		4.13354		4,211.46000	4.21146	4,133.540	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	627.72000		0.62772		607.43000	0.60743	627.720	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,113.29000		4.11329		4,191.07000	4.19107	4,113.290	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	633.54000		0.63354		613.09000	0.61309	633.540	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,093.09000		4.09309		4,170.71000	4.17071	4,093.090	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	706.50000		0.70650		684.16000	0.68416	706.500	5.29	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,854.51000		3.85451		3,930.24000	3.93024	3,854.510	5.29	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			9.27000		92.98271		9.27000	92.98271			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.34838		94.43468		9.35253	94.39836			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	188.98000		0.18898		152.66000	0.15266	188.980		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future	9.38	Call	276.18000		0.27618		239.86000	0.23986	276.180		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	363.24000		0.36324		326.92000	0.32692	363.240		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.43920		91.57401		9.43886	91.57694			0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,543.44000		3.54344		3,540.51000	3.54051	3,543.440		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,452.00000		3.45200		3,449.07000	3.44907	3,452.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,360.70000		3.36070		3,357.77000	3.35777	3,360.700		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.51374		92.93276		9.51623	92.91163			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	1,476.89000		1.47689		1,455.76000	1.45576	1,476.890		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	1,559.51000		1.55951		1,538.38000	1.53838	1,559.510		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	1,642.01000		1.64201		1,620.88000	1.62088	1,642.010		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.99500		101.14671		7.99500	101.14671		7.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.11996		102.67589		8.14314	102.58850		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	24.65000		0.02465		24.00000	0.02400	24.650		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,262.63000		8.26263		8,349.37000	8.34937	8,262.630		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	25.35000		0.02535		24.68000	0.02468	25.350		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,221.78000		8.22178		8,308.50000	8.30850	8,221.780		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	26.07000		0.02607		25.38000	0.02538	26.070		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,180.96000		8.18096		8,267.66000	8.26766	8,180.960		0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.26630		100.16205		8.27912	100.11619		7.50	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	920.53000		0.92053		912.10000	0.91210	920.530		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,932.46000		3.93246		3,969.89000	3.96989	3,932.460		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	930.75000		0.93075		922.22000	0.92222	930.750		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,905.57000		3.90557		3,942.90000	3.94290	3,905.570		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	941.04000		0.94104		932.43000	0.93243	941.040		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,878.76000		3.87876		3,916.01000	3.91601	3,878.760		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,327.72000		1.32772		1,315.88000	1.31588	1,327.720		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,086.94000		3.08694		3,120.96000	3.12096	3,086.940		0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.39116		101.77536		8.41253	101.70296		7.28	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	814.39000		0.81439		801.25000	0.80125	814.390		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,707.13000		5.70713		5,766.39000	5.76639	5,707.130		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	822.07000		0.82207		808.82000	0.80882	822.070		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,678.86000		5.67886		5,738.01000	5.73801	5,678.860		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	829.80000		0.82980		816.45000	0.81645	829.800		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,650.64000		5.65064		5,709.69000	5.70969	5,650.640		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,909.04000		1.90904		1,882.85000	1.88285	1,909.040		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,280.39000		3.28039		3,326.60000	3.32660	3,280.390		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			9.37000		97.63150		9.37000	97.63150			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.43629		94.78472		9.45089	94.64624			0.00	0	13,650.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	3,905.19000		3.90519		4,043.67000	4.04367	3,905.190		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 08/05/2014	Bond Future	9.05	Put	3,803.06000		3.80306		3,941.54000	3.94154	3,803.060		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	3,701.12000		3.70112		3,839.60000	3.83960	3,701.120		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.51946		96.06611		9.53020	95.96584			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	1,114.23000		1.11423		1,013.96000	1.01396	1,114.230		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	1,205.58000		1.20558		1,105.31000	1.10531	1,205.580		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	1,296.76000		1.29676		1,196.49000	1.19649	1,296.760		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.59397		93.18644		9.60768	93.06029			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	1,148.00000		1.14800		1,021.85000	1.02185	1,148.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	1,237.98000		1.23798		1,111.83000	1.11183	1,237.980		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	1,327.79000		1.32779		1,201.64000	1.20164	1,327.790		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.24500		95.94035		8.24500	95.94035		8.81	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.37089		97.36448		8.38401	97.30796		9.24	0.00	0	18,448.00
R207	On 08/05/2014	Bond Future	6.19	Call	23.77000		0.02377		23.83000	0.02383	23.770		9.03	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,017.42000		10.01742		10,074.00000	10.07400	10,017.420		9.03	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	24.45000		0.02445		24.52000	0.02452	24.450		9.03	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,969.44000		9.96944		10,026.03000	10.02603	9,969.440		9.03	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	25.15000		0.02515		25.21000	0.02521	25.150		9.03	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,921.50000		9.92150		9,978.08000	9.97808	9,921.500		9.03	0	0.00
R207	On 07/08/2014	Bond Future			8.50842		95.16404		8.51240	95.14760		9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,109.70000		1.10970		1,110.59000	1.11059	1,109.700		9.05	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,566.74000		4.56674		4,584.07000	4.58407	4,566.740		9.05	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,122.17000		1.12217		1,123.04000	1.12304	1,122.170		9.05	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,536.05000		4.53605		4,553.36000	4.55336	4,536.050		9.05	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,134.73000		1.13473		1,135.59000	1.13559	1,134.730		9.05	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,505.47000		4.50547		4,522.77000	4.52277	4,505.470		9.05	0	0.00
R207	On 06/11/2014	Bond Future			8.62109		96.69719		8.63153	96.65581		9.11	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,114.09000		1.11409		1,107.84000	1.10784	1,114.090		8.91	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,364.50000		6.36450		6,399.63000	6.39963	6,364.500		8.91	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,124.03000		1.12403		1,117.72000	1.11772	1,124.030		8.91	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,332.10000		6.33210		6,367.17000	6.36717	6,332.100		8.91	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,134.03000		1.13403		1,127.67000	1.12767	1,134.030		8.91	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,299.78000		6.29978		6,334.80000	6.33480	6,299.780		8.91	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			8.37000		93.90159		8.37000	93.90159		9.50	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.48331		91.88227		8.49678	91.81700		11.06	91,882.27	1	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	26.41000		0.02641		26.47000	0.02647	26.410		10.80	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,465.79000		11.46579		11,531.12000	11.53112	11,465.790		10.80	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	27.17000		0.02717		27.22000	0.02722	27.170		10.80	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,410.54000		11.41054		11,475.86000	11.47586	11,410.540		10.80	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	27.95000		0.02795		28.00000	0.02800	27.950		10.80	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,355.33000		11.35533		11,420.65000	11.42065	11,355.330		10.80	0	0.00
R208	On 07/08/2014	Bond Future			8.60178		93.24235		8.60755	93.21530		10.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.79	Call	1,266.34000		1.26634		1,264.79000	1.26479	1,266.340	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,173.39000		5.17339		5,198.89000	5.19889	5,173.390	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,280.49000		1.28049		1,278.91000	1.27891	1,280.490	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,138.17000		5.13817		5,163.64000	5.16364	5,138.170	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,294.75000		1.29475		1,293.13000	1.29313	1,294.750	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,103.10000		5.10310		5,128.53000	5.12853	5,103.100	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	2,099.08000		2.09908		2,095.03000	2.09503	2,099.080	10.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,623.68000		3.62368		3,646.68000	3.64668	3,623.680	10.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.70473		91.34399		8.71599	91.29292		10.57	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,173.55000		1.17355		1,165.46000	1.16546	1,173.550	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,140.64000		7.14064		7,183.62000	7.18362	7,140.640	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,102.67000		7.10267		7,145.57000	7.14557	7,102.670	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,184.61000		1.18461		1,176.44000	1.17644	1,184.610	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,064.80000		7.06480		7,107.63000	7.10763	7,064.800	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,195.75000		1.19575		1,187.51000	1.18751	1,195.750	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,872.39000		2.87239		2,854.33000	2.85433	2,872.390	10.50	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,807.04000		3.80704		3,840.05000	3.84005	3,807.040	10.50	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.16500		74.85841		9.16500	74.85841		20.23	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.22948		72.92155		9.23880	72.85396		21.42	0.00	0	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	308.88000		0.30888		309.60000	0.30960	308.880	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,599.39000		11.59939		11,667.70000	11.66770	11,599.390	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	315.79000		0.31579		316.49000	0.31649	315.790	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,515.64000		11.51564		11,583.93000	11.58393	11,515.640	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	322.82000		0.32282		323.50000	0.32350	322.820	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,432.15000		11.43215		11,500.42000	11.50042	11,432.150	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,112.63000		1.11263		1,108.96000	1.10896	1,112.630	21.06	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,725.31000		6.72531		6,789.23000	6.78923	6,725.310	21.06	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,336.44000		2.33644		2,323.96000	2.32396	2,336.440	21.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,032.39000		4.03239		4,087.50000	4.08750	4,032.390	21.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,207.35000		2.20735		2,249.73000	2.24973	2,207.350	21.57	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,129.45000		4.12945		4,104.24000	4.10424	4,129.450	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,677.34000		4.67734		4,648.55000	4.64855	4,677.340	21.65	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,860.13000		1.86013		1,898.93000	1.89893	1,860.130	21.65	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,207.45000		5.20745		5,175.36000	5.17536	5,207.450	21.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,579.92000		1.57992		1,615.42000	1.61542	1,579.920	21.72	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,373.68000		1.37368		1,406.48000	1.40648	1,373.680	21.78	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,665.05000		5.66505		5,630.26000	5.63026	5,665.050	21.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.30933		74.00106		9.31457	73.96358		21.54	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,568.90000		3.56890		3,563.83000	3.56383	3,568.900	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,537.11000		5.53711		5,569.52000	5.56952	5,537.110	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,599.96000		3.59996		3,594.80000	3.59480	3,599.960	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,493.59000		5.49359		5,525.91000	5.52591	5,493.590	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,631.16000		3.63116		3,625.91000	3.62591	3,631.160	21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,450.33000		5.45033		5,482.56000	5.48256	5,450.330	21.32	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.37912		72.04491		9.38717	71.98807		21.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,154.55000		4.15455		4,138.52000	4.13852	4,154.550	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,988.60000		6.98860		7,029.41000	7.02941	6,988.600	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,943.56000		6.94356		6,984.26000	6.98426	6,943.560	21.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Call	4,184.51000		4.18451	4,168.37000	4.16837		4,184.510	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,214.59000		4.21459	4,198.33000	4.19833		4,214.590	21.61	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,898.75000		6.89875	6,939.33000	6.93933		6,898.750	21.61	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			156.22770		156.22770	156.22770	156.22770				0.00	0	0.00
R210	On 08/05/2014	Bond Future			156.47730		156.47730	156.51658	156.51658				93,886,380.00	600	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	3,512.70000		3.51270	3,473.42000	3.47342		3,512.700		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	3,522.70000		3.52270	3,483.42000	3.48342		3,522.700		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	3,532.70000		3.53270	3,493.42000	3.49342		3,532.700		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			125.86704		125.86704	125.86704	125.86704				0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.64083		127.64083	127.67694	127.67694				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	2,349.17000		2.34917	2,313.06000	2.31306		2,349.170		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	2,359.17000		2.35917	2,323.06000	2.32306		2,359.170		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	2,369.17000		2.36917	2,333.06000	2.33306		2,369.170		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 06/02/2014	Bond Future			126.77011		126.77011	126.77011	126.77011				0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.83652		128.83652	128.59300	128.59300				0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,153.48000		3.15348	3,397.00000	3.39700		3,153.480		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,163.48000		3.16348	3,407.00000	3.40700		3,163.480		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,173.48000		3.17348	3,417.00000	3.41700		3,173.480		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			9.13500		84.89069	9.13500	84.89069			18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.18115		82.89066	9.20585	82.71033			19.17	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	237.65000		0.23765	230.66000	0.23066		237.650		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,739.16000		12.73916	12,912.50000	12.91250		12,739.160		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	243.08000		0.24308	235.93000	0.23593		243.080		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,654.89000		12.65489	12,828.07000	12.82807		12,654.890		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	248.61000		0.24861	241.29000	0.24129		248.610		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,570.84000		12.57084	12,743.85000	12.74385		12,570.840		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.26875		84.11739	9.28932	83.96960			18.98	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,090.81000		3.09081	3,041.74000	3.04174		3,090.810		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,262.85000		6.26285	6,361.57000	6.36157		6,262.850		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,119.52000		3.11952	3,070.09000	3.07009		3,119.520		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.85	Put	6,215.55000		6.21555	6,313.91000	6.31391		6,215.550	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,148.39000		3.14839	3,098.60000	3.09860		3,148.390	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,168.50000		6.16850	6,266.50000	6.26650		6,168.500	18.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.34687		81.92835	9.37109	81.75692			19.03	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,748.56000		3.74856	3,685.88000	3.68588		3,748.560	18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,461.20000		7.46120	7,569.95000	7.56995		7,461.200	18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,777.34000		3.77734	3,714.31000	3.71431		3,777.340	18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,414.37000		7.41437	7,522.77000	7.52277		7,414.370	18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,805.98000		3.80598	3,742.58000	3.74258		3,805.980	18.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,367.49000		7.36749	7,475.52000	7.47552		7,367.490	18.76	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			9.28500		75.51988	9.28500	75.51988			21.42	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.35321		73.41725	9.36262	73.34706			22.44	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,074.39000		2.07439	2,064.39000	2.06439		2,074.390	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,873.60000		4.87360	4,933.79000	4.93379		4,873.600	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,102.77000		2.10277	2,092.56000	2.09256		2,102.770	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,822.50000		4.82250	4,882.48000	4.88248		4,822.500	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,131.38000		2.13138	2,120.97000	2.12097		2,131.380	22.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,771.76000		4.77176	4,831.54000	4.83154		4,771.760	22.20	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.43312		74.41059	9.43857	74.37052			22.23	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,023.51000		5.02351	5,013.89000	5.01389		5,023.510	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,244.50000		4.24450	4,274.95000	4.27495		4,244.500	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,060.80000		5.06080	5,051.07000	5.05107		5,060.800	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,209.64000		4.20964	4,239.98000	4.23998		4,209.640	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,098.20000		5.09820	5,088.36000	5.08836		5,098.200	22.27	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,175.01000		4.17501	4,205.24000	4.20524		4,175.010	22.27	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.50443		72.32032	9.51263	72.26082			22.33	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,040.58000		6.04058	6,017.06000	6.01706		6,040.580	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,067.40000		5.06740	5,103.38000	5.10338		5,067.400	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,032.98000		5.03298	5,068.83000	5.06883		5,032.980	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,077.06000		6.07706	6,053.41000	6.05341		6,077.060	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,113.62000		6.11362	6,089.85000	6.08985		6,113.620	22.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,998.77000		4.99877	5,034.50000	5.03450		4,998.770	22.45	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,871.81000		21,871.81000	22,038.26000	22,038.26000				0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.98830		4.98830	4.98690	4.98690			13.24	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	84.39130		0.08439	91.86360	0.09186		84.391	13.27	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	86.09130		0.08609	94.96360	0.09496		86.091	13.27	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	79.39270		0.07939	86.89440	0.08689		79.393	13.24	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	91.09270		0.09109	99.99440	0.09999		91.093	13.24	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	75.02270		0.07502	82.51080	0.08251		75.023	13.28	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	96.72270		0.09672	105.61080	0.10561		96.723	13.28	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.93920		4.93920	4.93430	4.93430			12.64	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	105.04680		0.10505	108.59980	0.10860		105.047	12.84	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	205.84680		0.20585	214.29980	0.21430		205.847	12.84	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	101.53800		0.10154	105.07890	0.10508		101.538	12.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	212.33800		0.21234	220.77890	0.22078		212.338	12.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	98.12390		0.09812	101.64930	0.10165		98.124	12.88	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	218.92390		0.21892	227.34930	0.22735		218.924	12.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											1,943,741,920.00	158,180	3 641 941.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62299			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.64000	104.96815		7.64000	104.94641			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85718			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.18500	103.98488		9.18500	103.95909			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.70453			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.79644			0.00	50,000,000	50,000,000.00
AB013	On 21/11/2018	Spot Bond		10.05000	95.35224		10.05000	95.32641			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.94000	103.24164		7.94000	103.21942			159,594,000,000.00	20,100,000	280,000,000.00
AB07	On 07/03/2014	Spot Bond		6.79500	108.33613		6.79500	103.93563			73,386,000,000.00	10,800,000	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16921			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.36000	105.34756		9.36000	105.32095			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.60000	136.15598		1.60000	136.14536			560,000,000,000.00	350,000,000	360,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.75000	124.52481		2.75000	254.73399			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.47003			0.00	2,400,000,000	600,000,000.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00931			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44329			0.00	0	1,320,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98472			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.03050			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.06088			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.14501			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		8.40000	107.90209		8.40000	107.87756			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.90349			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		8.04500	104.42052		8.04500	104.39776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.38671			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.71158			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54487			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.43399			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.64402			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.85980			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04353			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56446			0.00	4,000,000,000	2,000,000,000.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.11088			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.86047			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.82902			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.05000	137.11262		6.05000	132.00832			0.00	0	72,000,000.00
ABLI03		On 15/03/2015	Spot Bond	3.45000	126.75997		3.45000	126.74368			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	3.55000	116.16181		3.55000	116.14664			0.00	0	1,200,000,000.00
ABLI05		On 18/02/2018	Spot Bond	5.20000	97.78071		5.20000	97.76374		8,320,000,000,000.00	1,600,000,000	800,000,000.00	
ABLI06		On 19/07/2020	Spot Bond	6.37000	99.32641		6.37000	99.30583			0.00	0	170,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	11.76000	108.92960		11.76000	108.89523			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83798			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00162			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.08584			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.14295			0.00	0	200,000,000.00
ABLS11		On 29/06/2019	Spot Bond	4.85000	107.44718		4.85000	107.42939			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.09354		100.00000	42.98683			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.49000	160.98548		2.49000	160.96906			0.00	0	500,000,000.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.60163		2.76000	155.58462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.52000		161.64636		2.52000	161.62975			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.35000		163.94554		2.35000	163.92944			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.75625		71.71027		8.75625	71.69378			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.75625		71.71027		8.75625	71.69378			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	100.91428			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	89.12000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.04000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	88.22000			0.00	0	0.00
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	100.56009			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.44202			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	7.58500		102.20382		7.58500	102.18292			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	100.74724			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.93000		113.72387		7.93000	113.69944			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42568			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	3.14000		89.55795		3.14000	97.16694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	3.02000		96.16085		3.02000	143.33303			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.95000		108.09430		2.95000	187.23738			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	10.11000		89.74828		10.11000	89.72383			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.05000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.45459			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	93.35000			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	10.15000		103.98462		10.15000	103.95633			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	10.09500		104.38293		10.09500	104.35469			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.55000		88.24597		9.55000	88.22335			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	10.19000		103.69633		10.19000	103.66801			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	101.16907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.22757			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		9.06000	106.77504		9.06000	106.74890			635,106,000,000.00	70,100,000	70,100,000.00
ABS5	On 01/05/2015	Spot Bond		7.59000	103.15243		7.59000	103.13120			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.58000	95.20574		9.58000	95.18126			634,196,000,000.00	66,200,000	66,200,000.00
ABS7	On 11/09/2026	Spot Bond		10.35000	92.96390		10.35000	92.93799			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		8.29000	105.85175		8.29000	105.82800			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		2.30000	131.12761		2.30000	128.59350			0.00	0	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.56000	204.07725		2.56000	258.53899			0.00	0	10,000,000.00
ABSI3	On 31/01/2017	Spot Bond		1.54000	121.24188		1.54000	123.93656			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.52000	119.92777		2.52000	122.32415			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	44.38288		100.00000	44.27298			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		12.09000	107.54635		12.09000	107.51148			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.77038			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.57440		100.00000	2.56802			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.76440			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.67992			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.34461		100.00000	15.30661			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.77637			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	61.29381		11.00000	61.27629			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	15.34461		100.00000	15.30661			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.57255			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	101.08768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20714			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03440			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07040			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08624			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27302			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00561			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27302			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26997			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.36745			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98536			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84735			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04885			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.08462			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.09899			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.07020			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00562			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.03500	101.34400		10.03500	101.31120			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91928			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.21266			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.90871			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	80.90378			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.00317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.07460			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.03434			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86942			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86942			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41405			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99830			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98966			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.07708			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37385			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.07599			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26735			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93160			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.06427			0.00	1,200,000,000	600,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.26365			0.00	2,000,000,000	1,000,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89141			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.03867			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.86443			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84855			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01583			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90053			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87599			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92362			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01294			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90486			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92074			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.07722		10.23000	104.04855			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93641			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91208			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29384			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.98340			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.86052			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.12500	100.11083		10.12500	100.08367			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00855			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.49301		1.75000	110.57183			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91929			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92197			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98655			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02232			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95077			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01517			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97940			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05806			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.11243			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02947			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36786			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01517			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98325			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.04434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06306			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91190			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93355			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.06746			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.05521			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13665			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12523			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.73290			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13665			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.12132			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.07950			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.07950			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.32053			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	126.12494			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92213			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91210			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.84246			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93931			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94361			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.98655			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92356			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92213			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.02139			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.95348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23876			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.10534			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.45360			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.62143			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.73329			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32184			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.36661			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42623			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.30529			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.69500	97.95938		8.69500	97.93648			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.42907			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.51937			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.10500	101.44183		9.10500	101.41688			3,368,850,000,000.00	370,000,000	1,570,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.79000	114.63645		9.79000	114.60635			19,580,000,000,000.00	2,000,000,000	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	61.36584		100.00000	61.21389			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		8.01000	110.00372		8.01000	109.97986			5,429,178,000,000.00	677,800,000	3,561,600,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	58.38177		100.00000	58.23720			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.77584		100.00000	14.74296			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.27000	148.44119		3.27000	148.42293			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		5.55000	99.90885		5.55000	128.62910			0.00	0	20,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14320			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01180			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.00237			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06052			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	101.02891			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.85047			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.10736			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74340			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.59500	104.33770		9.59500	104.31084			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83936			0.00	0	500,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34263			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.60565			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.21991			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.26052			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.12500	99.05207		10.12500	99.02520			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.89000	109.93423		7.89000	109.91086			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.79743			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71617			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.02500	103.60075		8.02500	103.57836			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.51000	104.90492		9.51000	104.87815			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.80832	102.86691		11.80832	102.22601			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.65852	101.09929		11.65852	101.16433			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.71223	100.97318		11.71223	101.08807			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08744			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.76594	100.75222		11.76594	100.91910			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.66081	98.86337		12.66081	98.66833			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11589			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11597			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.05832	99.35093		12.05832	100.13849			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.96775	101.62042		11.96775	100.82293			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.65852	101.09929		11.65852	101.16433			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.90894	100.66274		11.90894	100.87096			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.09083	93.97963		11.09083	100.26824			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.05335			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03823			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03823			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97647			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		11.09942	99.70544		11.09942	100.24575			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.28500	98.24698		12.28500	98.01558			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		12.21000	64.61913		12.21000	95.42792			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	100.94536			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.10635		9.28000	101.07605			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.02140			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.99500	63.62744		11.99500	95.29716			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98771			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01579			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01579			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97422			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72290			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03029			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63759			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03029			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.80832	103.17404		14.80832	102.55310			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.06618	100.32470		16.06618	100.13665			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.94707	99.91637		14.94707	100.56705			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37912			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.37912			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.37912			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.43474			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.47492			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.56356		100.00000	13.53783			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.79270		100.00000	20.74120			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.92369		100.00000	18.87683			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.68129		100.00000	11.65236			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.69529		100.00000	11.66601			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.12324		100.00000	14.08826			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.23754		100.00000	12.20723			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	90.43793		100.00000	90.22663			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31767			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.14371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17278			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			200,000,000,000,000.00	2,000,000,000	1,000,000,000.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.46000		102.44887		2.46000	168.41539			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.71000		94.41673		8.71000	133.69915			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.71000		95.78934		8.71000	134.08936			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.09500		94.90659		9.09500	94.88340			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.02343			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.64827			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	101.23880			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.94715			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.68500		97.37302		8.68500	97.35014			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17774			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30068			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30922			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33769			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36613			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.44535			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.17421		100.00000	14.13911			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.22877			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24008			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24653			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26587			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.29163			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.87131	100.00000	8.84935				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.87131	100.00000	8.84935				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93922			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02315			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04603			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.06000	102.94600		9.06000	102.92081			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11466			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23649			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.36355	100.00000	6.34780				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.36355	100.00000	6.34780				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.89500	101.73193		6.89500	101.71333			1,190,077,000,000.00	172,600,000	172,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.96905			0.00	0	10,000,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.66575			0.00	0	70,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.01997			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	96.94003			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	100.00000	80.39648	100.00000	100.00000				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28174			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.51705			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27897			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35286			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.48716			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.04631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.95024			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		43.15143		100.00000	43.04337			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.38680		100.00000	14.35118			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.84288			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.84500		107.16539		7.84500	107.14261			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.16000		113.08778		10.16000	113.05683			428,752,000,000.00	42,200,000	42,200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.27264			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32465			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.81000		104.20806		9.81000	104.18049			935,874,000,000.00	95,400,000	1,660,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.90500		102.94038		11.90500	102.90750			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.22223			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.15500		98.13296		12.15500	98.10098			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.83685			0.00	0	10,510,000.00
CBL16	On 18/05/2017	Spot Bond	10.05000		100.55206		10.05000	100.52483			1,069,320,000,000.00	106,400,000	106,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.05544			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.59500		99.20501		12.59500	99.17209			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.16392			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.45139			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.02056			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.87500		91.72549		10.87500	91.69865			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.54000		113.62465		10.54000	113.59259			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.39000		109.59452		10.39000	109.56403			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.73000		114.17575		9.73000	114.14580			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.81017			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.41000		103.87290		12.41000	103.83835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.92711			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17041			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.63636			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.74358			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52721			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.52873			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.68844			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.69176			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.67424			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29400			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93485			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	87.66813		100.00000	87.47023			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	87.66813		100.00000	87.47023			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	87.66813		100.00000	87.47023			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.03443			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	87.66813		100.00000	87.47023			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.20876			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37353			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.15087		10.11000	101.12331			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37353			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60964			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	115.79119		2.76000	115.77864			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	112.79346		3.14000	115.81594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond		8.25000	103.75360		8.25000	103.73044			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	101.37353			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37353			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.91026		3.10000	115.41003			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.56021		2.40000	115.07809			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51473			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89283			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44520			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.99000	101.64441		8.99000	101.61986			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46217			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.45431			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33530			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34259			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.04000	101.78590		9.04000	101.76118			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.04000	101.78590		9.04000	101.76118			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		9.09000	100.52735		9.09000	100.50280			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06324			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18705			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.36874			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.36874			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	90.21321		100.17539	89.79688			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.48765			0.00	11,000,000,000	5,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.94377			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07995			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41380			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51391			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.36356		9.35000	104.33764			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.36356		9.35000	104.33764			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41249			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41675			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	102.40836			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95973			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.35941			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77510			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79763			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83496			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83496			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83496			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83496			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83496			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84121			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.92500	102.60172		9.92500	102.57427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86737			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.90547			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.90547			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.22465			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22886			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.23739			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97224			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96509			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98404			0.00	0	400,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.48419			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.73225			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98116			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	105.20374			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21274			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.85992			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.77102			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.93645			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10094			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10094			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10094			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10094			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01960			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.36399			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26157			0.00	15,000,000,000	7,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.40563			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87136			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96614			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74337			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.14532			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89330			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89330			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88595			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	102.72091			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	99.93105			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.39000		92.25717		11.39000	92.22894			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.91000		93.92337		11.91000	93.89336			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83979			0.00	0	1,000,000,000.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.15378			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.93269			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26354			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.25087			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		106.88517		8.80500	102.48201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15396			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	101.04663			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.06808			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.15093			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.07950			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56375			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56375			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56375			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20728			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80541			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.27996			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83979			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	100.82793			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18639			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36049			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84556			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57015			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.26461			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.93355			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.11094			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.02011			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82117			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81669			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.16849			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.94035			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23915			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.57467			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.89784			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	101.45280			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.56210			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16203			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16431			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18476			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.63038		10.55000	100.35111			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.57000	100.50624		10.57000	100.22626			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.14521			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.14928			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.98000	100.51788		12.98000	100.41410			0.00	0	10,000,000,000.00
CLN366	On 06/08/2023	Spot Bond		100.00000	0.02603		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.64779		7.01000	38.25942			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	140.22412			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		9.09500	94.90659		9.09500	128.27043			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.71000	30.53335		8.71000	133.69915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.71000		30.93417		8.71000	134.08936			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.20629			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.10545			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59172			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59172			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.07761			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.99697			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01287			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01517			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26354			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90924			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.65993			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.54000		110.20836		9.54000	107.68970			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.51000		99.91178		9.51000	99.88628			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.78500		110.49094		10.78500	110.45906			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.89000		105.07692		8.89000	105.05181			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.37500		106.20697		10.37500	106.17730			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.70000		94.15296		10.70000	94.12600			0.00	0	300,000,000.00
COT02	On 03/04/2028	Spot Bond	11.44000		95.08021		11.44000	95.05115			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.44000		87.97707		11.44000	87.95018			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35969			0.00	660,000,000	660,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.40880			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30140			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15544			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.19779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.77859			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	13.23500		86.74009		13.23500	86.70938			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.71769		100.00000	11.68867			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.22865			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.78500		96.69690		8.78500	96.67394			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.55745			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.71110			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14791			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.13462			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.75562			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35764			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.97776			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03048			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.77000		117.58943		7.77000	117.56480			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.07500		101.83082		9.07500	101.80586		1,370,971,140,000.00	151,071,200	9,003,920,000.00	
DV23	On 27/02/2023	Spot Bond	9.35000		108.49260		9.35000	108.46566		384,260,690,000.00	41,097,400	14,950,910,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.93799			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97269			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86437			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.66500		123.96892		8.66500	123.93987			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.32643			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.10000		104.35855	0.10000	131.50707				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.44010	2.45000	112.42871				2,205,000,000,000.00	900,000,000	1,620,000,000.00
EL29	On 19/11/2029	Spot Bond	2.46000		99.92438	2.46000	99.91423				2,952,000,000,000.00	1,200,000,000	472,100,000.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.79327	2.55000	98.78300				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.27500		101.74914	10.27500	101.72098				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.12500		107.49827	10.12500	107.46894				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.49000		100.02471	10.49000	99.99647				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.91500		89.61429	10.91500	94.23722				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.85164				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	102.76184				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.94661				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.06602				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.86047				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		86.95652	100.00000	86.53846				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		98.02711	100.00000	97.77831				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		87.64904	100.00000	87.44473				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		99.81785	100.00000	100.00000				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.51574	3.00000	128.50080				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.95000		102.67032	11.95000	102.63741				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.21203				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.23845				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.63335				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.51500		83.53431	10.51500	96.81265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.65305				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.43042				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.87130				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88175				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87809				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86890				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.86580				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.89059				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.88745				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.88711				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.88219				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.88810				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.88400				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.42000	104.00183	7.42000	103.98100				0.00	0	213,488,900.00
ES18	On 20/04/2018	Spot Bond	8.30000	106.20165	8.30000	106.17792			8,309,063,600,000.00	1,001,092,000	17,313,691,300.00	
ES23	On 25/01/2023	Spot Bond	8.98500	106.63991	8.98500	106.61402			8,997,134,242,500.00	1,001,350,500	24,078,290,500.00	
ES26	On 02/04/2026	Spot Bond	9.30000	92.43329	9.30000	92.41021			40,974,110,190,000.00	4,405,818,300	11,003,618,300.00	
ES33	On 15/09/2033	Spot Bond	9.82000	83.08336	9.83500	82.95251			222,613,610,128,000.00	22,669,410,400	48,963,061,800.00	
ES42	On 25/04/2042	Spot Bond	10.03500	88.21452	10.03500	88.19080			50,175,000,000,000.00	5,000,000,000	8,800,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.45017				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38406				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80991				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.22458				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.42159				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.47944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.50851	100.00000	10.48219				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.22659	100.00000	10.20098				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.98125				0.00	0	4,500,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.02669				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.11748				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.20818				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.19000		104.73810	7.19000	104.71767				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.99500		95.57499	9.99500	95.54938			176,911,500,000.00		17,700,000	17,700,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.99216				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.99209				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.20982				0.00	0	30,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	103.41015				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.79500		102.45352	11.79500	102.42126				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.58611				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.62000		120.65973	2.62000	121.45633				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.59000		126.08840	2.59000	257.93366				0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.85000		94.02332	2.85000	100.43862				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.00000		96.38336	3.00000	143.66478				0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.84000		109.82759	2.84000	190.24032				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.20000		113.30759	8.20000	113.28244				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98600		59.31885	7.98600	58.62465				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48800		37.88860	9.48800	36.98011				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.63701	9.72000	35.70380				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.71463				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.31684				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.34433			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14557			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.24873			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.24873			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.77474			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.20828			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22167			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43897			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03449			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15259			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.54308			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.46148		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.46148		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41614			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13665			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07522			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24375			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	101.11522			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.37073		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	101.19660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.51406			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46433			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.47469		100.09221	13.44129			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99657			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.43308			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21562			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37966			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.05712			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.53352			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12369			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	101.13812			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05092			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42879			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00018			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98239			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02947			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.08234		13.22500	55.06244			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96079			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96222			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.49496			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01374			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.09500	85.69359		4.09500	88.64427			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06521			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06521			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.71092			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83979			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.24425			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24449			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96652			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.12308			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.16092			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01990			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.12178			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.24111			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.35764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03948			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.54142			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89704			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.64134			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.36917			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.17555			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.34774			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12795			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12084			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.42020			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94087			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19142			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.86000	113.89996		3.86000	111.25675			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14383			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15678			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.84000	104.64103		3.84000	111.41332			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.88000	98.88365		1.88000	121.19702			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.86000	101.90400		3.86000	111.25675			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.86000	101.38032		2.86000	119.36433			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.93000	102.29990		2.93000	124.55899			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23010			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.79515			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.59410			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.62450			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.13523			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.14219			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34811			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29349			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08379			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47244			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08237			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.07579			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.64108			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.03726			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.51598		100.00000	9.49243			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.08476		100.00000	16.04493			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.15173		5.00000	142.12751			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.14522			0.00	0	1,920,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18173			0.00	0	1,900,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.51034			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.66641			0.00	2,500,000,000	5,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.18504			0.00	1,500,000,000	1,700,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.64352			0.00	0	1,250,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.85047			0.00	0	250,000,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	80.73782			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.07000		86.71147		3.07000	112.72858			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.28508			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.57094		10.38000	100.54231			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.57094		10.38000	100.54231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.10145			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28089			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.10000	121.18542		3.10000	247.90043			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.60000	125.98998		2.60000	257.73227			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.32000	119.14187		3.32000	243.71863			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.99000	98.40032		2.99000	118.30562			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.19105			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.52000	122.33676		2.52000	118.58388			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35649			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.14221			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.05000	89.74492		3.05000	89.73436			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.75242		104.97509	16.70910			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.09047		101.07593	21.03775			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.81877		100.44759	12.78690			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93331			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.39845		100.76967	19.35008			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		2.67000	99.12230		2.67000	99.11171			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	100.55019			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.81000	92.46654		2.81000	100.32355			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.32202			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.84000	92.19778		2.84000	100.03187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.58295			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.80000		124.04100		2.80000	321.49357			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.65893			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.02010			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.01901			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01794			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.43971			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.28620			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.07313			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57796			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.50500		104.90025		6.50500	104.88170			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.14000		105.28878		7.14000	105.26838		1,080,996,000,000.00	151,400,000	70,000,390,000.00	
FRX16	On 15/09/2016	Spot Bond	8.07000		103.14317		8.07000	103.12063			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.48000		103.57026		8.48000	103.54650		135,383,200,000,000.00	15,965,000,000	26,365,000,000.00	
FRX18	On 14/04/2018	Spot Bond	8.63500		109.87904		8.63500	109.85352		7,866,485,000,000.00	911,000,000	4,211,000,000.00	
FRX19	On 15/11/2019	Spot Bond	9.10500		101.72534		9.10500	101.70032		990,624,000,000.00	108,800,000	1,108,800,000.00	
FRX20	On 01/10/2020	Spot Bond	9.38500		100.11835		9.38500	100.09312			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.96000		90.54795		9.96000	90.52365			0.00	0	3,000,000,000.00
FRX24	On 10/12/2024	Spot Bond	10.07000		106.28133		10.07000	106.25265			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.50000		101.69773		9.50000	101.63435		34,865,000,000,000.00	3,670,000,000	11,170,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.88500		93.88175		10.88500	93.85473			0.00	0	78,887,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.70500		78.34698		10.70500	78.32455			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.77346			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.81814			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.85425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.86868			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.90470			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.96237			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.00560			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.19278			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.87230			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54416			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.86000	102.20911		9.86000	102.18210			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17836			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91176			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.47979			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.85850			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	100.16766			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.17369			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18534			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19978			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.21981			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	101.15852			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.72073			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42004			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.03711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59609			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.10995			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	100.68514			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94128			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25669			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31226			0.00	600,000,000	300,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.07078			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.15658			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.15850			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26951			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.13002			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	100.33081			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.55844	100.78042		8.55844	95.69516			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	100.35171			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.91075	100.80033		8.91075	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37856			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.36048	100.82952		9.36048	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.41135			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	100.40573			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48966			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51147			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.80500		104.90175		8.80500	104.87678			990,562,500,000.00	112,500,000	3,112,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.27722		2.37000	262.41280			0.00	0	8,801,900,000.00
HWAY24	On 07/12/2024	Spot Bond	2.35000		130.93946		2.35000	262.82464			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.80500		95.43745		9.80500	95.41222			205,905,000,000.00	21,000,000	3,161,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.72500		96.05163		9.72500	96.02644			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.90925		100.00000	36.81786			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.58006		100.00000	9.55633			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		58.80488		100.00000	58.65926			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		27.96793		100.00000	27.89867			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.50339		100.00000	15.46500			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.53108		100.00000	10.50557			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.15000		106.99813		2.20000	106.46626			105,135,000,000,000.00	48,900,000,000	83,454,800,000.00
I2038	On 31/01/2038	Spot Bond	2.44000		104.86511		2.45000	104.66277			55,402,748,824,000.00	22,706,044,600	34,648,754,600.00
I2046	On 31/03/2046	Spot Bond	2.48000		103.66928		2.48000	103.65873			197,160,000,000,000.00	79,500,000,000	74,669,500,000.00
I2050	On 31/12/2050	Spot Bond	2.43000		110.57136		2.48000	109.24068			16,560,450,000,000.00	6,815,000,000	18,026,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.09000		106.64869		8.09000	106.62534			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.05884			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.12517				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.02570				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.94000		108.02155	7.94000	103.65346				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.59000		105.64952	8.59000	105.62497				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.21000		106.73024	9.21000	106.70370				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.87000		106.89275	7.87000	102.70204				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.28072				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.87599				0.00	200,000,000	100,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.85000		112.58447	4.85000	112.56598				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.41000		99.55635	8.41000	99.53407				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.14541				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.15399				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		101.14747	1.70000	123.37137				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.59000		101.23573	2.59000	121.71593				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.20445				0.00	0	1,000,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.32474				0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.88000		102.79297	8.88000	102.76844				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.51726				0.00	0	10,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.76263				0.00	0	30,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.89384				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.42500		95.69531	9.42500	95.67111				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.89500		88.90523	9.89500	88.88152				307,734,500,000.00	31,100,000	31,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.27589				0.00	102,500,000	41,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.96000		97.15087	8.96000	97.12748				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.94500		96.30602	9.94500	96.25662				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20027				0.00	200,000,000	500,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.20625				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.35000	97.82842	8.35000	97.80631				0.00	0	5,500,000,000.00
IBL55	On 31/07/2018	Spot Bond	9.20500	96.32558	9.20500	96.30164				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.22837				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	100.00000	6.85530	100.00000	100.00000				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.52000	104.23636	8.52000	8.52000				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00327	100.00000	0.00327				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.25259				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.26895				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.52500	96.80125	9.52500	96.77651				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.58626	5.00000	101.57248				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.58626	5.00000	101.57248				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.16384	5.00000	100.15017				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.58626	5.00000	101.57248				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.66576	4.00000	101.65465				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.70257				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.63219				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.94275				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.86056	9.20000	110.83316				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.81762				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.81762				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.87136				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.46516	100.00000	8.44420				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.23329				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.10609			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98205			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	10.09000	102.47685		10.09000	102.44899			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25657			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.39596			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93564			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.32228			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.80560		100.00000	6.78911			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.80000	94.51796		5.80000	99.92061			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.80000	99.90475		5.80000	99.80968			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.80000	99.79385		5.80000	99.69899			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.80000	99.68320		5.80000	99.58855			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.90000	99.56546		5.90000	99.46941			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.90000	99.23008		5.90000	99.13468			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.11879		5.90000	99.02360			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	6.00000	98.99110		6.00000	98.89455			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	6.00000	98.87847		6.00000	98.78214			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	6.00000	98.76610		6.00000	98.66998			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	6.00000	98.65398		6.00000	98.55808			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.98363			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91690			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.80832	101.91738		11.80832	101.65765			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.80832	99.81061		11.80832	100.40227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02271			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.64421			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99999			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.34676		6.50000	102.32878			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10094			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68326			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.30301			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.30301			0.00	0	0.00
ING194		On 11/02/2014	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	97.46638			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.14256			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96282			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.38137			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41151			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.01694			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10285			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78407			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98298			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.13894			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29178			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.20205			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.77875			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81787			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.33128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.11771			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	100.00000		54.37550		100.00000	54.23780			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		107.32054		100.00000	107.03959			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97647			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.13642			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221		1,940,000,000,000,000.00	19,400,000,000	19,400,000,000.00	
IP267U	On 09/04/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45390			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46563			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47350			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.10000		102.11857		9.10000	102.09361			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.49500		108.04165		7.49500	103.54197			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17325			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.36000		104.94599		9.36000	104.91947		305,136,000,000.00	32,600,000	642,600,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.59992			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.54384			0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.76526			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.04352			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.27000		103.07371		9.27000	103.04806			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.07251			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.43597			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.68000		93.71882		3.68000	112.67500			0.00	0	623,600,000.00
IV019	On 31/03/2028	Spot Bond	4.18000		93.47530		4.18000	125.54708			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78637			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.54496			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.52187			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.25646			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.91471			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.20000		87.01312		4.20000	87.75986			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.20000		86.94058		4.20000	95.17050			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.35479			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.93217			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.93564			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.49500		107.86321		12.49500	107.82710			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.28332			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.18000		92.48328		4.18000	125.54708			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.22970			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32988			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33942			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.80000		99.96823		5.80000	99.88889			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.80000		99.87304		5.80000	99.77803			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000		99.76221		5.80000	99.66741			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		99.65163		5.80000	99.55704			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.90000		99.53342		5.90000	99.43743			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.90000		99.19826		5.90000	99.10291			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.08704		5.90000	98.99191			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	6.00000		98.95890		6.00000	98.86241			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	6.00000		98.84634		6.00000	98.75007			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.62199		6.00000	98.52616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.97997			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14846			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.18723			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69368			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56996			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96967			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11630			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12306			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01600			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11543			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.84372			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.58378			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.27673			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46573			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46967			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47754			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44210			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32782			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96783			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.89063			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	98.09143		100.00000	97.84310			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	98.39572		100.00000	97.87234			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.25093			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	57.19109		100.00000	57.04947			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.63169			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.46235			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	63.69029		100.00000	63.53600			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	65.19723		100.00000	65.03930			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	56.15352		100.00000	56.01446			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.93118		100.00000	54.82697			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	55.56073		100.00000	55.42159			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	50.64060		100.00000	50.47717			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.46009			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19651			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		9.09000	138.01906		9.09000	137.98517			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16232			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93514			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21896			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.46000	94.74634		9.46000	94.72254		2,034,846,000,000.00	215,100,000	215,100,000.00	
LGL03	On 03/04/2018	Spot Bond		9.61000	67.81793		9.61000	96.13068			0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.04500	95.82137		10.04500	95.79585		353,584,000,000.00	35,200,000	35,200,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.64184			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.34000	100.72754		11.34000	100.69702			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.80470			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.81971			0.00	0	5,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.80742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.79269			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19277			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.43595			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.97120			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.65070			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.26999			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.96394			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	100.00000		99.81785	100.00000	100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		86.28842	100.00000	100.00000	86.08491			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		56.35450	100.00000	100.00000	56.24758			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		63.69029	100.00000	100.00000	63.53600			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.91035			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		50.00001	100.00000	100.00000	50.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		59.66112	100.00000	100.00000	59.51173			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.06067			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.65539			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.40138			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.76523			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37575			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.05078			0.00	800,000,000	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.75306			0.00	2,160,000,000	1,080,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.61854			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02995			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.94749			0.00	2,080,000,000	1,040,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	89.16830		100.00000	88.95799		950,000,000,000,000.00	9,500,000,000	9,500,000,000.00	
MBP22U	On 09/09/2014	Spot Bond		100.00000	59.96346		100.00000	59.77210			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.96943		100.00000	44.86049			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.26871		100.00000	15.23090			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.27712		100.00000	37.18481			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.34500	101.68127		9.34500	101.65575		242,035,500,000.00	25,900,000	160,000,000.00	
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.16055			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07072			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94497			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.12145			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.13851			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.22376			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.48860			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.52142			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.69500	102.80589		8.69500	102.78186			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.41500	100.67386		9.41500	100.64828			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.20000	100.01675		10.20000	99.98927			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.81000	103.43749		6.81000	103.41846			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.86144			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89751			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.24500	101.55083		10.24500	101.52230			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.09000	104.10895		8.09000	104.08614			0.00	0	4,760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36985			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.62000	99.44905		9.62000	99.42338			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.06708		100.00000	10.04215			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30919			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.32000	99.37758		9.32000	99.35271		507,940,000,000.00	54,500,000	140,000,000.00	
MTN02	On 13/07/2014	Spot Bond		7.91500	101.76285		7.91500	101.74149			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond		8.19000	102.29874		8.19000	102.27606			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.26000	103.32337		9.26000	103.29754		816,732,000,000.00	88,200,000	88,200,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	5.78930		100.89771	5.77516			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.86775		100.61875	5.85346			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94840			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94769			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94677			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94593			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94534			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94076			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.93516			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.30077		100.00000	0.30004			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.30077		100.00000	0.30004			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.55000	94.37062		9.55000	94.34631			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		8.04000	97.86898		8.04000	97.84768			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.36970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		9.76500	97.72284		9.76500	97.69710			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56511			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49877			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.91946			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.63493			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.58847			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16099			0.00	0	20,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20402			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.79000	108.40054		7.79000	108.37765		1,713,800,000,000.00	220,000,000	850,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39425			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.24500	114.06873		9.24500	114.04026		775,655,500,000.00	83,900,000	83,900,000.00	
NBK4	On 28/10/2024	Spot Bond		11.26500	31.88936		11.26500	31.88003			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.19000	104.70816		8.19000	104.68507		15,151,500,000,000.00	1,850,000,000	2,550,000,000.00	
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33676			0.00	0	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.36044			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.73000	107.47952		7.73000	103.29806			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85648			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.54000	105.20668		8.54000	105.18239		1,035,902,000,000.00	121,300,000	121,300,000.00	
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83943			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	101.52331			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.80884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63198			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46257			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.34989			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.85937			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27223			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	100.19565			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.22213			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.15365			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52463			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.02575			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02684			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97917			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07735			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.88137			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.94434			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.88667			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.56891			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85131			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84044			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83972			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.20649			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.12519			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.43500	101.97517		10.43500	101.65535			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		100.00000	0.00925		100.00000	0.00920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond		10.49000	100.18105		10.49000	100.09049			0.00	0	0.00
NCLN86	On 20/03/2024	Spot Bond		100.00000	0.00925		100.00000	0.00920			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.04000	106.46932		9.04000	106.44333			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.58089			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.54112			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		7.03500	101.74243		7.03500	101.74242			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49910			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.71000	111.61456		12.71000	111.57658			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.79064			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.70842			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.05326			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.61995			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.61000	159.43919		2.61000	159.42239			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.29500	100.74315		9.29500	100.71788			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93499			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.92500	104.61474		9.92500	104.65576			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.41768			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.50220			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34247			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.32909			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.38450			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.12500	104.64651		10.12500	105.17338			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.43996			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.38457			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.41773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond		10.32500	104.67837	10.32500	104.71660			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.52859			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.46213			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.43988			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.86046			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.72548			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.48418			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond		7.54000	109.50813	7.54000	103.95007			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond		9.08500	114.54614	9.08500	114.51819			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond		9.45500	119.82817	9.45500	119.79759			0.00	0	700,000,000.00
NRA023		On 31/05/2023	Spot Bond		2.50500	162.02152	2.50500	162.00493			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond		9.77000	121.65063	9.77000	121.61876			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.32348			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.31274			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond		0.00000	100.00000	0.00000	102.14478			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.21225			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.96000			0.00	0	3,000,000.00
NTC16		On 22/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.88847			0.00	0	10,000,000.00
NYT101		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.59286			0.00	0	35,000,000.00
NYT102		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	102.06142			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond		100.00000	18.57216	100.00000	18.52716			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond		100.00000	27.34066	100.00000	27.27296			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond		7.32000	105.14643	7.32000	105.12566			976,488,000,000.00	133,400,000	133,400,000.00
OTCA2U		On 31/07/2016	Spot Bond		100.00000	13.83173	100.00000	13.79709			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		42.23895	100.00000	42.13436		0.00		0	0.00	
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.96478		0.00		0	0.00	
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.61890		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.94761		0.00		0	0.00	
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.21181		0.00		0	0.00	
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.33259		0.00		0	0.00	
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.20461		0.00		0	0.00	
PNP15	On 12/05/2014	Spot Bond	100.00000		80.39648	100.00000	99.81917		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.82830		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.56627		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.16506		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.89030		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.87362		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.97726		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92821		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.89334		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.03520		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.97367		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.92973		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.09922		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.02669		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.97216		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.16456		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.17268		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.17633		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.18444			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.21930			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.22740			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88975			0.00	53,781,000,000	17,927,000,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23466			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	7.09000	109.19185		7.09000	109.17083			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.66500	96.23315		6.66500	96.21572			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.51000	37.23442		8.51000	37.22589			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	7.08500	115.04101		7.09000	115.01101		8,300,478,937,517,000.00	71,556,660,200	49,040,612,700.00	
R158		On 15/09/2015	Spot Bond	7.09000	115.03315		7.09000	115.01101			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.99000	89.67815		6.99000	89.66113			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.09000	120.48133		7.09000	120.45814			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.92000	83.87017		6.92000	83.85441			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.66000	115.60775		8.69000	115.32874		1,612,236,333,544,000.00	40,904,888,400	74,524,596,100.00	
R187P		On 21/12/2026	Spot Bond	8.43000	34.59676		8.43000	34.58891			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.35000	32.19546		8.35000	32.18823			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.10000	268.06322		2.10000	268.03872		31,994,736,270,000.00	15,235,588,700	33,311,488,700.00	
R201		On 21/12/2014	Spot Bond	6.36500	103.21316		6.29500	103.25398		700,150,000,000.00	110,000,000	07,830,000,000.00	
R202		On 07/12/2033	Spot Bond	2.33000	204.98618		2.35000	204.36280		33,881,676,127,000.00	14,541,491,900	57,921,891,900.00	
R2023		On 28/02/2023	Spot Bond	8.48500	98.94898		8.50000	98.83566		3,366,996,532,470,500.00	96,817,505,300	62,113,663,700.00	
R203		On 15/09/2017	Spot Bond	7.72000	105.04023		7.76000	104.89374		3,558,684,858,836,000.00	60,969,541,300	36,592,686,300.00	
R2030		On 31/01/2030	Spot Bond	9.14500	90.74215		9.14500	90.71974		1,400,317,151,000,000.00	53,123,800,000	08,750,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.26000	93.09491		9.26000	93.07164		1,572,547,338,168,000.00	69,821,526,800	09,405,586,800.00	
R204		On 21/12/2018	Spot Bond	7.97000	101.26758		7.99500	101.14671		4,597,912,893,120,000.00	76,902,496,000	42,099,335,000.00	
R2048		On 28/02/2048	Spot Bond	9.36500	97.70433		9.36500	97.67963		841,914,386,865,500.00	89,900,094,700	37,477,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		8.23000	96.02903		8.24500	95.94035			3,312,779,418,386,000.00	02,524,838,200	84,200,251,200.00
R208	On 31/03/2021	Spot Bond		8.36000	93.97282		8.37500	93.87657			8,032,614,495,620,000.00	60,839,054,500	21,966,983,800.00
R209	On 31/03/2036	Spot Bond		9.14500	75.02395		9.15500	74.93191			0,561,546,526,440,000.00	54,898,472,000	64,433,424,100.00
R210	On 31/03/2028	Spot Bond		2.28000	156.24275		2.28000	156.22770			20,564,695,752,000.00	9,019,603,400	23,262,303,400.00
R211	On 31/01/2017	Spot Bond		1.00000	125.87480		1.00000	125.86704			4,812,322,900,000.00	4,812,322,900	31,069,999,900.00
R212	On 31/01/2022	Spot Bond		1.99000	127.05390		2.02000	126.77011			59,815,690,839,000.00	30,058,136,100	00,985,400,000.00
R213	On 28/02/2031	Spot Bond		9.09000	85.24518		9.11500	85.03870			3,825,341,657,577,000.00	20,829,665,300	24,597,074,700.00
R214	On 28/02/2041	Spot Bond		9.28000	75.57662		9.28000	75.55769			1,572,029,945,408,000.00	69,399,778,600	37,978,686,100.00
R225C	On 15/03/2014	Spot Bond		6.15500	99.47997		6.15500	99.46328			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.26500	96.45177		6.26500	96.43533			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.15000	92.65682		7.15000	92.63884			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.99000	89.67815		6.99000	89.66113			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.91000	86.78958		6.91000	86.77329			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.92000	83.87017		6.92000	83.85441			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.35000	97.80501		6.35000	97.78838			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.30000	94.83833		6.30000	94.82217			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.06000	91.03089		7.06000	91.01354			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.93000	88.13210		6.93000	88.11561			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.91000	85.21937		6.91000	85.20347			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.97000	82.23714		6.97000	82.22166			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.73500	77.52491		7.73500	77.50875			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.78500	74.49993		7.78500	74.48430			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.00000	71.06573		8.00000	71.05041			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.98000	68.39625		7.98000	68.38155			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.96000	65.83972		7.96000	65.82561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.95000	63.35526		7.95000	63.34170			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.20500	59.99151		8.20500	59.97826			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.18500	57.70329		8.18500	57.69057			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.29500	55.00558		8.29500	54.99330			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.26500	52.93471		8.26500	52.92294			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.23500	50.95650		8.23500	50.94521			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.20500	49.06638		8.20500	49.05554			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.16500	47.30248		8.16500	47.29209			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.12500	45.61956		8.12500	45.60958			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.63000	41.69277		8.63000	41.68309			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.59000	40.13486		8.59000	40.12559			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.55000	38.65002		8.55000	38.64113			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.51000	37.23442		8.51000	37.22589			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.47000	35.88446		8.47000	35.87629			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.43000	34.59676		8.43000	34.58891			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.39000	33.36810		8.39000	33.36056			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.35000	32.19546		8.35000	32.18823			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.48756			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58454			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67280			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62684			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.49225			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.58008		100.00000	12.54858			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.76273		100.00000	5.74846			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11681			0.00	2,200,000,000	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18047			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72416			0.00	100,000,000	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12686			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52810			0.00	0	0.00
RDFO08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74686			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32474			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50300			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.55038			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.12046			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14789			0.00	0	5,500,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56676			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30347			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.42473			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.34740			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25405			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.77510			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15589			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.35045			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31453			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31453			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23246			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.38793			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.64422			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.49120		12.35000	102.45783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37481			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.94785		100.00000	11.81459			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25842			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86908			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51059			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.34616			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.58191			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.73650			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.73138		100.00000	1.72709			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.39191		100.00000	9.36865			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.61207		100.00000	21.55795			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.31863		100.00000	13.30232			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.18842		100.00000	21.56789			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.31497			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.51230			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.67500	104.59774		9.67500	104.57058			0.00	0	610,000,000.00
RW23	On 10/12/2023	Spot Bond		9.75000	90.48094		9.75000	100.12475			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.26500	84.32171		10.26500	101.59357			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.60804			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.34000	108.40432		8.34000	108.37985			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.56727			0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.81000	101.44318		9.81000	101.41649			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.29098			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.08416			0.00	9,100,000,000	9,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.26283			0.00	10,070,000,000	11,080,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.28682			0.00	40,000,000	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.27976			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.19000		103.81985		8.19000	103.79684			4,217,850,000,000.00	515,000,000	3,190,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.59500		98.84509		9.59500	98.81964			229,320,500,000.00	23,900,000	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.85134		2.60000	133.11774			0.00	0	80,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.55000		112.77123		8.55000	112.74515			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.41000		112.98533		8.41000	112.95962			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.34000		113.09261		8.34000	113.06708			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.16000		100.67651		9.16000	100.65160			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.48500		112.87056		8.48500	112.84465			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.45000		112.92410		8.45000	112.89828			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.96965			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.88021			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.10436			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69207			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.81000		103.77267		8.81000	103.74797			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62449			0.00	2,220,000,000	2,220,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.87321			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.90725			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.02500		102.19480		10.02500	102.16734			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.34000		100.44992		10.34000	100.42194			20,680,000,000,000.00	2,000,000,000	1,010,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.87606			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.05324			0.00	0	29,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.68056			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.43943			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.48500		99.42637		9.48500	99.40092			2,056,348,000,000.00	216,800,000	216,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.09532		100.00000	8.05440			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.39000		93.19943		9.39000	93.17582			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.07500		94.25391		10.07500	94.22833			390,910,000,000.00	38,800,000	38,800,000.00
SBS9	On 07/07/2016	Spot Bond	8.27000		107.85077		8.27000	107.82663			497,027,000,000.00	60,100,000	90,100,000.00
SBSI11	On 07/12/2023	Spot Bond	2.63000		125.69529		2.63000	257.12923			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		102.38763		1.70000	123.37137			0.00	0	10,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.19000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.94305		100.00000	9.91843			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.20353		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.21784		2.27000	121.38266			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.34676		6.50000	102.32878			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08981			0.00	6,490,000,000	3,245,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.75925			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.50508			0.00	2,000,000,000	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.79000		98.13233		9.79000	98.10655			375,936,000,000.00	38,400,000	38,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.16602			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.87515			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.78502			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.12869			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10698			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.39000	107.51515		8.39000	102.67545			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.59500	94.42927		9.59500	96.69182			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.11000	100.82411		9.11000	100.79930			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.50413			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.47236			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58141			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.48364			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22551			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.86000	102.81370		8.86000	102.78922			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58836			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74268			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40389			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.05500	93.59975		10.05500	93.57453			1,391,612,000,000.00	138,400,000	2,538,400,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37894			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87870			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20586			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.98300	86.27309		9.98300	86.25000			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.04500	85.99524		10.04500	85.97209			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.54000	102.24076		7.54000	102.21998			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.50500	90.51350		9.50500	90.49029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03259				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.94000	101.32803	8.94000	101.30355				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.99000	113.63118	7.99000	113.60658				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.95000	98.60584	2.95000	98.97052				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.94500	97.49047	8.94500	97.46704				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.01322				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.89611				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.43911				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.11000	104.27408	10.11000	104.24582				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.20626				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.23816				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.97284				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.34500	76.37983	10.34500	76.62266				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33783				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.35094				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.31704				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.95595				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89733				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.91182				0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89742				0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89718				0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.80934				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.79403				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.70532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.64546			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.58705			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.48248			0.00	0	0.00
SY1045		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88349			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.95029			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.84593			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.84630			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.67095			0.00	0	0.00
SY1050		On 13/05/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.55000	112.07023		7.55000	112.04741			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.29000	101.28248		9.29000	101.25721			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	74.25073		100.00000	74.10766			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	56.48356		100.00000	56.34369			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.19447		100.00000	22.58733			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.10000	107.29862		7.10000	103.28165			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28300			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14354			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88267			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.21395			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.85516			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.94705			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14016			0.00	24,000,000	12,000,000.00
TFS84		On 28/07/2016	Spot Bond	8.34000	101.13936		8.34000	101.11654			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.90026			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.30588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.31766			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.53184		7.83000	100.51051			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.29940			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31412			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23533			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.29940			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.31412			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.55586		7.16000	100.46748			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.34293			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34058			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.39690			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38928			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.61781			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59180			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29881			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.31766			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.59186		8.73000	100.47321			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29704			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.31412			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.46500		88.25085		9.46500	95.93920			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.34411			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.33765			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.39573			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.39338			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.57967			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32190			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.14232		101.06155	6.12697			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.29704			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.10677			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.34999			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.37346			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.62011			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76511			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.31293			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.31293			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.32190			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30934			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35178			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.35178			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35178			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39953			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.41146			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39655			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63438			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.64919			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.84000		106.87074		8.84000	106.84534			950,300,000,000.00	107,500,000	1,020,000,000.00
TL20	On 22/02/2020	Spot Bond	8.42000		88.75696		8.42000	88.71010			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.67000		104.09937		8.67000	104.07496			410,958,000,000.00	47,400,000	6,177,400,000.00
TN20	On 17/09/2020	Spot Bond	9.57500		108.71973		9.57500	108.69165			124,099,781,602,500.00	12,960,812,700	38,610,812,700.00
TN23	On 06/11/2023	Spot Bond	9.68000		109.85002		9.68000	109.82133			0.00	0	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.84000		102.25255		9.84000	97.48577			0.00	0	14,875,000,000.00
TN27	On 14/11/2027	Spot Bond	9.84000		95.18275		9.84000	95.15750			14,370,146,088,000.00	1,460,380,700	8,107,164,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.72688			0.00	620,000,000	330,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.42877			0.00	0	1,502,456,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01501			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.88900			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.88602			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.88562			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.87051			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.83957			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.54607			0.00	3,000,000,000	1,000,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57058			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.58525			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.35630		10.00000	100.32656			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.34741		9.75000	100.31842			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.34899		100.00000	10.31945			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.04479			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.93367			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.60179			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.43399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.45140			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.22877			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.31118			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.81649			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.60077			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.43304			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.16263			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.47212			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.30109			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	96.96602			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.11918			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	87.46046		100.00000	87.25707			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26499			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43421			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.40426			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37432			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32940			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29425			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29945			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	95.39457		100.00000	95.15244			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32232			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42842			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32720			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.77500	109.44065		9.77500	109.41180			19,550,000,000,000.00	2,000,000,000	1,000,000,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48800			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36660			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74629			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.10000	104.51104		10.10000	104.48259			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63357			0.00	400,000,000	200,000,000.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67272			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01831			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01884			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01893			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71657			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74002			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.45000	113.00537		7.45000	112.98253			0.00	0	9,820,000,000.00
WS05	On 01/08/2018	Spot Bond		1.48000	231.71847		1.48000	231.70117			2,960,000,000,000.00	2,000,000,000	7,100,000,000.00
WSP1	On 28/05/2015	Spot Bond		7.39000	103.81661		7.39000	103.79581			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.26500	103.94747		8.26500	103.92422			0.00	0	8,795,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.55000	103.74989		8.55000	103.72590			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.87000	102.48231		8.87000	102.45775			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.91500	102.31423		8.91500	102.28959			5,170,700,000,000.00	580,000,000	2,790,000,000.00
Z014	On 30/06/2015	Spot Bond		7.04000	90.88590		7.04000	90.86853			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.32000	99.19276		6.32000	99.17573			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.33000	97.66268		6.33000	97.64614			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.97000	89.11949		6.97000	89.10272			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.31000	95.17761		6.31000	95.16128			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		7.04000	90.86853		7.04000	90.85116			0.00	0	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.94000	64.52298		7.94000	64.50911			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	31.10177		100.00000	31.04276			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.46256		100.00000	16.43132			0.00	0	0.00
Total for j-Bonds :										66,954,925,355,345,000.00	5,571,542,100	05 798 452 500.00
Grand Total:										66,954,927,299,086,900.00	5,571,700,280	05 802 094 441.00