



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/02/2014

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 27/02/2014	Any day expiry	10.76750	10.76750		10.84500	10.84500		15.21	108,428,725.00	10,070	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call 137.50000	0.13750	215.80470	0.21580	137.500	15.21	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put 0.00000	0.00000	0.80470	0.00080	0.000	15.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		10.77220	10.77220	10.84500	10.84500		16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call 1,682.20000	1.68220	1,755.00000	1.75500	1,682.200	32.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put 0.00000	0.00000	0.00000	0.00000	0.000	32.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call 1,672.20000	1.67220	1,745.00000	1.74500	1,672.200	33.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put 0.00000	0.00000	0.00000	0.00000	0.000	33.18	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call 1,662.20000	1.66220	1,735.00000	1.73500	1,662.200	33.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put 0.00000	0.00000	0.00000	0.00000	0.000	33.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call 0.05410	0.00005	1.24990	0.00125	0.054	25.31	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put 437.85410	0.43785	366.24990	0.36625	437.854	25.31	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry		10.77230	10.77230	10.84810	10.84810		13.54	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call 32.39020	0.03239	66.93340	0.06693	32.390	14.14	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put 110.09020	0.11009	68.83340	0.06883	110.090	14.14	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call 4.20890	0.00421	10.64280	0.01064	4.209	17.03	0.00	0	1,300.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put 321.90890	0.32191	252.54280	0.25254	321.909	17.03	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call 2.32320	0.00232	5.89280	0.00589	2.323	17.87	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put 390.02320	0.39002	317.79280	0.31779	390.023	17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.79030	10.79030	10.87140	10.87140		13.99	155,639,287.20	14,424	1,488,852.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call 3,090.30000	3.09030	3,171.40270	3.17140	3,090.300	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put 0.00000	0.00000	0.00270	0.00000	0.000	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call 2,590.30000	2.59030	2,671.40310	2.67140	2,590.300	21.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put 0.00000	0.00000	0.00310	0.00000	0.000	21.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call 2,090.30380	2.09030	2,171.40290	2.17140	2,090.304	24.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put 0.00380	0.00000	0.00290	0.00000	0.004	24.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call 1,540.34780	1.54035	1,621.43580	1.62144	1,540.348	20.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put 0.04780	0.00005	0.03580	0.00004	0.048	20.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call 1,200.54780	1.20055	1,281.58040	1.28158	1,200.548	18.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put 0.24780	0.00025	0.18040	0.00018	0.248	18.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call 1,190.56040	1.19056	1,271.58940	1.27159	1,190.560	18.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put 0.26040	0.00026	0.18940	0.00019	0.260	18.42	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call 1,180.57360	1.18057	1,261.59890	1.26160	1,180.574	18.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put 0.27360	0.00027	0.19890	0.00020	0.274	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	17/03/2014		Foreign Exchange Future	9.70	Call	1,090.72810	1.09073			1,171.70880	1.17171	1,090.728	17.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	0.42810	0.00043			0.30880	0.00031	0.428	17.77	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	1,040.83240	1.04083			1,121.79510	1.12180	1,040.832	17.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	0.53240	0.00053			0.39510	0.00040	0.532	17.38	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Call	990.96410	0.99096			1,071.88720	1.07189	990.964	17.00	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Put	0.66410	0.00066			0.48720	0.00049	0.664	17.00	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Call	891.34340	0.89134			972.14830	0.97215	891.343	16.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Put	1.04340	0.00104			0.74830	0.00075	1.043	16.22	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Call	791.96120	0.79196			872.56500	0.87257	791.961	15.45	0.00	0	13,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Put	1.66120	0.00166			1.16500	0.00117	1.661	15.45	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Call	643.72160	0.64372			723.72450	0.72372	643.722	14.29	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Put	3.42160	0.00342			2.32450	0.00232	3.422	14.29	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Call	594.68150	0.59468			674.34780	0.67435	594.682	13.91	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Put	4.38150	0.00438			2.94780	0.00295	4.381	13.91	0.00	0	33,901.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Call	575.14130	0.57514			654.64500	0.65465	575.141	13.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Put	4.84130	0.00484			3.24500	0.00325	4.841	13.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	545.92790	0.54593			625.15170	0.62515	545.928	13.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	5.62790	0.00563			3.75170	0.00375	5.628	13.52	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	498.71080	0.49871			576.19300	0.57619	498.711	13.56	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	8.41080	0.00841			4.79300	0.00479	8.411	13.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.31	Call	489.38780	0.48939			566.60680	0.56661	489.388	13.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.31	Put	9.08780	0.00909			5.20680	0.00521	9.088	13.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Call	470.87710	0.47088			547.52590	0.54753	470.877	13.59	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Put	10.57710	0.01058			6.12590	0.00613	10.577	13.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Call	461.69390	0.46169			538.03460	0.53803	461.694	13.60	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Put	11.39390	0.01139			6.63460	0.00663	11.394	13.60	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	452.56160	0.45256			528.57840	0.52858	452.562	13.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	12.26160	0.01226			7.17840	0.00718	12.262	13.61	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	407.74140	0.40774			481.88930	0.48189	407.741	13.65	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	17.44140	0.01744			10.48930	0.01049	17.441	13.65	0.00	0	2,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	364.53660	0.36454			436.36950	0.43637	364.537	13.69	0.00	0	3,793.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	24.23660	0.02424			14.96950	0.01497	24.237	13.69	0.00	0	1,750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	323.23910	0.32324			392.28590	0.39229	323.239	13.73	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	32.93910	0.03294			20.88590	0.02089	32.939	13.73	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	284.13230	0.28413			349.91860	0.34992	284.132	13.77	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	43.83230	0.04383			28.51860	0.02852	43.832	13.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	247.47770	0.24748			309.55020	0.30955	247.478	13.82	0.00	0	750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	57.17770	0.05718			38.15020	0.03815	57.178	13.82	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	240.46060	0.24046			301.74020	0.30174	240.461	13.83	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	60.16060	0.06016			40.34020	0.04034	60.161	13.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	213.49500	0.21349			271.44810	0.27145	213.495	13.86	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	73.19500	0.07319			50.04810	0.05005	73.195	13.86	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	194.46120	0.19446			249.77550	0.24978	194.461	13.88	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	84.16120	0.08416			58.37550	0.05838	84.161	13.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	182.35490	0.18235			235.85210	0.23585	182.355	13.90	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	92.05490	0.09205			64.45210	0.06445	92.055	13.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	154.16370	0.15416			202.95930	0.20296	154.164	13.94	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	113.86370	0.11386			81.55930	0.08156	113.864	13.94	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	128.96450	0.12896			172.91660	0.17292	128.965	13.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	138.66450	0.13866			101.51660	0.10152	138.665	13.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	112.77000	0.11277			150.99310	0.15099	112.770	14.21	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	162.47000	0.16247			119.59310	0.11959	162.470	14.21	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	109.00470	0.10900			145.80780	0.14581	109.005	14.27	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	168.70470	0.16870			124.40780	0.12441	168.705	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	91.76980	0.09177			124.17440	0.12417	91.770	14.55	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	201.46980	0.20147			152.77440	0.15277	201.470	14.55	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	88.62820	0.08863			120.19240	0.12019	88.628	14.61	0.00	0	0.00

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	10.91	Put	208.32820		0.20833		158.79240	0.15879	208.328	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	79.77230		0.07977		108.90090	0.10890	79.772	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	229.47230		0.22947		177.50090	0.17750	229.472	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	64.43570		0.06444		89.09300	0.08909	64.436	15.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	274.13570		0.27414		217.69300	0.21769	274.136	15.12	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	55.78620		0.05579		77.76600	0.07777	55.786	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	305.48620		0.30549		246.36600	0.24637	305.486	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	44.84970		0.04485		63.25940	0.06326	44.850	15.69	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	354.54970		0.35455		291.85940	0.29186	354.550	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	37.34430		0.03734		53.16940	0.05317	37.344	15.97	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	397.04430		0.39704		331.76940	0.33177	397.044	15.97	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	31.07450		0.03107		44.64310	0.04464	31.074	16.26	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	440.77450		0.44077		373.24310	0.37324	440.774	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	25.85100		0.02585		37.46280	0.03746	25.851	16.54	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	485.55100		0.48555		416.06280	0.41606	485.551	16.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	10.53620		0.01054		15.90900	0.01591	10.536	18.01	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	720.23620		0.72024		644.50900	0.64451	720.236	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	4.53870		0.00454		7.24010	0.00724	4.539	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	964.23870		0.96424		885.84010	0.88584	964.239	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	1.91940		0.00192		3.33350	0.00333	1.919	20.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,211.61940		1.21162		1,131.93350	1.13193	1,211.619	20.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	0.73940		0.00074		1.24860	0.00125	0.739	21.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,460.43940		1.46044		1,379.84860	1.37985	1,460.439	21.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	0.29290		0.00029		0.46800	0.00047	0.293	22.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,709.99290		1.70999		1,629.06800	1.62907	1,709.993	22.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	0.17100		0.00017		0.26110	0.00026	0.171	23.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,859.87100		1.85987		1,778.86110	1.77886	1,859.871	23.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	0.14340		0.00014		0.21530	0.00022	0.143	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,909.84340		1.90984		1,828.81530	1.82882	1,909.843	23.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.08540		0.00009		0.12130	0.00012	0.085	23.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,059.78540		2.05979		1,978.72130	1.97872	2,059.785	23.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.06230		0.00006		0.06890	0.00007	0.062	24.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,209.76230		2.20976		2,128.66890	2.12867	2,209.762	24.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.05380		0.00005		0.13020	0.00013	0.054	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,459.75380		3.45975		3,378.73020	3.37873	3,459.754	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.02210		0.00002		0.05750	0.00006	0.022	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,709.72210		3.70972		3,628.65750	3.62866	3,709.722	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00090		0.00000		0.00300	0.00000	0.001	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,559.70090		4.55970		4,478.60300	4.47860	4,559.701	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00020		0.00000		0.00080	0.00000	0.000	35.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,909.70020		4.90970		4,828.60080	4.82860	4,909.700	35.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.79360		10.79360		10.87470	10.87470		14.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,703.62580		1.70363		1,784.71830	1.78472	1,703.626	20.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.02580		0.00003		0.01830	0.00002	0.026	20.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,693.62710		1.69363		1,774.71930	1.77472	1,693.627	20.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.02710		0.00003		0.01930	0.00002	0.027	20.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,683.62850		1.68363		1,764.72020	1.76472	1,683.629	20.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.02850		0.00003		0.02020	0.00002	0.029	20.72	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.80520		10.80520		10.88640	10.88640		14.02	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,505.20260		2.50520		2,586.40210	2.58640	2,505.203	23.58	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00260		0.00000		0.00210	0.00000	0.003	23.58	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	711.57790		0.71158		790.81040	0.79081	711.578	14.12	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	6.37790		0.00638		4.41040	0.00441	6.378	14.12	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.80690		10.80690		10.88810	10.88810		14.05	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	171.22320		0.17122		215.51660	0.21552	171.223	14.05	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	164.32320		0.16432		127.41660	0.12742	164.323	14.05	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	13.63500		0.01363		18.46090	0.01846	13.635	18.86	0.00	0	500.00

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 27/03/2014	Any day expiry	11.75	Put	956.73500		0.95674		880.36090	0.88036	956.735	18.86	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.85650		10.85650	10.93840	10.93840			14.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,556.55250		2.55655	2,638.44250	2.63844		2,556.553	19.69	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.05250		0.00005	0.04250	0.00004		0.053	19.69	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	929.03940		0.92904	1,007.49690	1.00750		929.039	13.78	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	12.53940		0.01254	9.09690	0.00910		12.539	13.78	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	268.76780		0.26877	313.28470	0.31328		268.768	14.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	212.26780		0.21227	174.88470	0.17488		212.268	14.03	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	34.75970		0.03476	41.35990	0.04136		34.760	18.79	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,178.25970		1.17826	1,102.95990	1.10296		1,178.260	18.79	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.91140		10.91140	10.99350	10.99350			14.19	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	997.83920		0.99784	1,073.70610	1.07371		997.839	13.70	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	26.43920		0.02644	20.20610	0.02021		26.439	13.70	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	988.64240		0.98864	1,064.36710	1.06437		988.642	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	27.24240		0.02724	20.86710	0.02087		27.242	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	979.46650		0.97947	1,055.04580	1.05505		979.466	13.67	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	28.06650		0.02807	21.54580	0.02155		28.067	13.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.91320		10.91320	10.99520	10.99520			14.20	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,613.58490		2.61358	2,695.54660	2.69555		2,613.585	18.72	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.38490		0.00038	0.34660	0.00035		0.385	18.72	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	820.99070		0.82099	893.33960	0.89334		820.991	13.49	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	47.79070		0.04779	38.13960	0.03814		47.791	13.49	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			10.91490		10.91490	10.99700	10.99700			14.22	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	363.05420		0.36305	410.05840	0.41006		363.054	14.05	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	248.15420		0.24815	213.05840	0.21306		248.154	14.05	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	62.93210		0.06293	71.72020	0.07172		62.932	18.94	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,348.03210		1.34803	1,274.72020	1.27472		1,348.032	18.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.94520		10.94520	11.02810	11.02810			14.50	150,343,267.20	13,736	208,905.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,945.58620		2.94559	3,028.44040	3.02844		2,945.586	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.38620		0.00039	0.34040	0.00034		0.386	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,496.19840		2.49620	2,578.94640	2.57895		2,496.198	17.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	0.99840		0.00100	0.84640	0.00085		0.998	17.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,306.68760		2.30669	2,389.34190	2.38934		2,306.688	17.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.48760		0.00149	1.24190	0.00124		1.488	17.14	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,197.07380		2.19707	2,279.65110	2.27965		2,197.074	16.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	1.87380		0.00187	1.55110	0.00155		1.874	16.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,167.22710		2.16723	2,249.74820	2.24975		2,167.227	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.02710		0.00203	1.64820	0.00165		2.027	16.66	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,147.33610		2.14734	2,229.81630	2.22982		2,147.336	16.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	2.13610		0.00214	1.71630	0.00172		2.136	16.61	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,948.78160		1.94878	2,030.98470	2.03098		1,948.782	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	3.58160		0.00358	2.88470	0.00288		3.582	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,751.13330		1.75113	1,832.89280	1.83289		1,751.133	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.93330		0.00593	4.79280	0.00479		5.933	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,370.52460		1.37052	1,450.57220	1.45057		1,370.525	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	15.32460		0.01532	12.47220	0.01247		15.325	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,360.89200		1.36089	1,440.87440	1.44087		1,360.892	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	15.69200		0.01569	12.77440	0.01277		15.692	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,351.26770		1.35127	1,431.18300	1.43118		1,351.268	14.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	16.06770		0.01607	13.08300	0.01308		16.068	14.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,217.49730		1.21750	1,296.31790	1.29632		1,217.497	14.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	22.29730		0.02230	18.21790	0.01822		22.297	14.16	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,189.09750		1.18910	1,267.64110	1.26764		1,189.098	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	23.89750		0.02390	19.54110	0.01954		23.898	14.08	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,170.22370		1.17022	1,248.57300	1.24857		1,170.224	14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	25.02370		0.02502	20.47300	0.02047		25.024	14.03	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,014.16110		1.01416	1,089.51970	1.08952		1,014.161	13.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	38.96110	0.03896		31.41970	0.03142	38.961	13.81	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	987.37560	0.98738	1,062.22930	1.06223	987.376	987.376	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	42.17560	0.04218	34.12930	0.03413	42.176	42.176	13.78	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	978.49430	0.97849	1,053.17430	1.05317	978.494	978.494	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	43.29430	0.04329	35.07430	0.03507	43.294	43.294	13.78	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	873.93220	0.87393	946.31100	0.94631	873.932	873.932	13.68	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	58.73220	0.05873	48.21100	0.04821	58.732	58.732	13.68	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	856.89380	0.85689	928.84920	0.92885	856.894	856.894	13.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	61.69380	0.06169	50.74920	0.05075	61.694	61.694	13.66	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	586.03150	0.58603	645.86560	0.64587	586.032	586.032	13.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	140.83150	0.14083	117.76560	0.11777	140.831	140.831	13.65	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	540.78390	0.54078	597.93770	0.59794	540.784	540.784	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	165.58390	0.16558	139.83770	0.13984	165.584	165.584	13.78	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	504.00230	0.50400	558.81920	0.55882	504.002	504.002	13.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	188.80230	0.18880	160.71920	0.16072	188.802	188.802	13.90	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	498.05080	0.49805	552.47600	0.55248	498.051	498.051	13.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	192.85080	0.19285	164.37600	0.16438	192.851	192.851	13.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	492.15300	0.49215	546.18370	0.54618	492.153	492.153	13.93	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	196.95300	0.19695	168.08370	0.16808	196.953	196.953	13.93	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	409.81380	0.40981	457.92890	0.45793	409.814	409.814	14.21	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	264.61380	0.26461	229.82890	0.22983	264.614	264.614	14.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	361.19400	0.36119	405.40730	0.40541	361.194	361.194	14.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	315.99400	0.31599	277.30730	0.27731	315.994	315.994	14.40	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	318.96960	0.31897	357.79910	0.35780	318.970	318.970	14.66	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	373.76960	0.37377	329.69910	0.32970	373.770	373.770	14.66	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Call	282.85320	0.28285	317.98310	0.31798	282.853	282.853	14.98	0.00	0	6,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Put	437.65320	0.43765	389.88310	0.38988	437.653	437.653	14.98	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Call	276.13910	0.27614	310.55850	0.31056	276.139	276.139	15.05	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Put	450.93910	0.45094	402.45850	0.40246	450.939	450.939	15.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Call	272.84300	0.27284	306.91120	0.30691	272.843	272.843	15.08	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Put	457.64300	0.45764	408.81120	0.40881	457.643	457.643	15.08	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	263.19150	0.26319	296.22460	0.29622	263.192	263.192	15.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	477.99150	0.47799	428.12460	0.42812	477.992	477.992	15.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Call	256.95400	0.25695	289.31140	0.28931	256.954	256.954	15.24	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Put	491.75400	0.49175	441.21140	0.44121	491.754	491.754	15.24	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	250.86910	0.25087	282.55930	0.28256	250.869	250.869	15.30	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	505.66910	0.50567	454.45930	0.45446	505.669	505.669	15.30	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	207.30550	0.20731	234.05810	0.23406	207.305	207.305	15.82	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	622.10550	0.62211	565.95810	0.56596	622.106	622.106	15.82	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	175.81800	0.17582	198.81780	0.19882	175.818	175.818	16.27	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	730.61800	0.73062	670.71780	0.67072	730.618	730.618	16.27	0.00	0	600.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	157.08550	0.15709	177.46860	0.17747	157.085	157.085	16.62	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	811.88550	0.81189	749.36860	0.74937	811.886	811.886	16.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	113.49770	0.11350	128.29070	0.12829	113.498	113.498	17.67	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,068.29770	1.06830	1,000.19070	1.00019	1,068.298	1,068.298	17.67	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	102.33290	0.10233	115.65400	0.11565	102.333	102.333	18.02	0.00	0	49,182.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,157.13290	1.15713	1,087.55400	1.08755	1,157.133	1,157.133	18.02	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Call	97.26140	0.09726	109.90790	0.10991	97.261	97.261	18.20	0.00	0	21,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Put	1,202.06140	1.20206	1,131.80790	1.13181	1,202.061	1,202.061	18.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	83.82340	0.08382	94.62950	0.09463	83.823	83.823	18.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,338.62340	1.33862	1,266.52950	1.26653	1,338.623	1,338.623	18.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	80.64530	0.08065	91.00670	0.09101	80.645	80.645	18.86	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,375.44530	1.37545	1,302.90670	1.30291	1,375.445	1,375.445	18.86	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	63.39200	0.06339	71.32180	0.07132	63.392	63.392	19.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,618.19200	1.61819	1,543.22180	1.54322	1,618.192	1,618.192	19.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	45.35710	0.04536	50.73230	0.05073	45.357	45.357	21.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,000.15710	2.00016	1,922.63230	1.92263	2,000.157	2,000.157	21.17	0.00	0	0.00

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	13.30	Call	36.56980	0.03657	39.50010	0.03950	36.570	22.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,391.36980	2.39137	2,311.40010	2.31140	2,391.370	22.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	35.00070	0.03500	37.31860	0.03732	35.001	25.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,739.80070	2.73980	2,659.21860	2.65922	2,739.801	25.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	34.29400	0.03429	36.15190	0.03615	34.294	27.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	3,089.09400	3.08909	3,008.05190	3.00805	3,089.094	27.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.95500	10.95500	11.03800	11.03800		14.50	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,177.42680	2.17743	2,259.86080	2.25986	2,177.427	16.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	2.42680	0.00243	1.86080	0.00186	2.427	16.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	886.36060	0.88636	958.70190	0.95870	886.361	13.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	61.36060	0.06136	50.70190	0.05070	61.361	13.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	87.14040	0.08714	98.08100	0.09808	87.140	18.79	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,372.14040	1.37214	1,300.08100	1.30008	1,372.140	18.79	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.97250	10.97250	11.05560	11.05560		14.69	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,673.66370	2.67366	2,756.56680	2.75657	2,673.664	18.23	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.16370	0.00116	0.96680	0.00097	1.164	18.23	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	438.35550	0.43836	486.18960	0.48619	438.356	14.32	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	285.85550	0.28586	250.58960	0.25059	285.855	14.32	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			10.97840	10.97840	11.06150	11.06150		14.67	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	455.64660	0.45565	504.34520	0.50435	455.647	14.26	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	277.24660	0.27725	242.84520	0.24285	277.247	14.26	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	89.91310	0.08991	100.53350	0.10053	89.913	19.16	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,511.51310	1.51151	1,439.03350	1.43903	1,511.513	19.16	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.03310	11.03310	11.11660	11.11660		14.73	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	2,735.46290	2.73546	2,818.63090	2.81863	2,735.463	17.87	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.36290	0.00236	2.03090	0.00203	2.363	17.87	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	518.18690	0.51819	567.04080	0.56704	518.187	14.37	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	305.08690	0.30509	270.44080	0.27044	305.087	14.37	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.03500	11.03500	11.11860	11.11860		14.74	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	531.23980	0.53124	580.76260	0.58076	531.240	14.34	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	296.23980	0.29624	262.16260	0.26216	296.240	14.34	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	396.13010	0.39613	434.94010	0.43494	396.130	15.02	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	461.13010	0.46113	416.34010	0.41634	461.130	15.02	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	163.56840	0.16357	180.89550	0.18090	163.568	17.93	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	1,218.56840	1.21857	1,152.29550	1.15230	1,218.568	17.93	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	108.84010	0.10884	120.23080	0.12023	108.840	19.51	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,693.84010	1.69384	1,621.63080	1.62163	1,693.840	19.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.08190	11.08190	11.16570	11.16570		14.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,166.07140	1.16607	1,240.82300	1.24082	1,166.071	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	74.17140	0.07417	65.12300	0.06512	74.171	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,157.52550	1.15753	1,231.84210	1.23184	1,157.526	13.95	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	75.62550	0.07563	66.14210	0.06614	75.626	13.95	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,149.00050	1.14900	1,222.87750	1.22288	1,149.001	13.95	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	77.10050	0.07710	67.17750	0.06718	77.101	13.95	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	889.50220	0.88950	957.98080	0.95798	889.502	13.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	137.60220	0.13760	122.28080	0.12228	137.602	13.77	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	205.64260	0.20564	225.40000	0.22540	205.643	17.74	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,193.74260	1.19374	1,129.70000	1.12970	1,193.743	17.74	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.09160	11.09160	11.17560	11.17560		14.99	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	601.29750	0.60130	652.26250	0.65226	601.298	14.32	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	309.69750	0.30970	276.66250	0.27666	309.698	14.32	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	126.96170	0.12696	139.12670	0.13913	126.962	19.79	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,865.36170	1.86536	1,793.52670	1.79353	1,865.362	19.79	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry			11.09360	11.09360	11.17750	11.17750		14.98	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Call	2,797.57070	2.79757	2,881.08040	2.88108	2,797.571	17.62	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.97070	0.00397	3.58040	0.00358	3.971	17.62	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	525.53100	0.52553	571.89830	0.57190	525.531	14.67	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/08/2014	Any day expiry	10.96	Put	391.93100	0.39193	354.39830	0.35440	391.931	14.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.13070	11.13070	11.21580	11.21580		15.06	745,756.90	67	13,046.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,233.27980	3.23328	3,318.23170	3.31823	3,233.280	18.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.57980	0.00258	2.43170	0.00243	2.580	18.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,737.17540	2.73718	2,821.72330	2.82172	2,737.175	17.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.47540	0.00648	5.92330	0.00592	6.475	17.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,343.66270	2.34366	2,427.43390	2.42743	2,343.663	16.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.96270	0.01296	11.63390	0.01163	12.963	16.59	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,265.53120	2.26553	2,349.06770	2.34907	2,265.531	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.83120	0.01483	13.26770	0.01327	14.831	16.42	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,246.03620	2.24604	2,329.50840	2.32951	2,246.036	16.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	15.33620	0.01534	13.70840	0.01371	15.336	16.37	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,148.76640	2.14877	2,231.95700	2.23196	2,148.766	16.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	18.06640	0.01807	16.15700	0.01616	18.066	16.15	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,859.90820	1.85991	1,942.10580	1.94211	1,859.908	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	29.20820	0.02921	26.30580	0.02631	29.208	15.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,577.14840	1.57715	1,657.87560	1.65788	1,577.148	14.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	46.44840	0.04645	42.07560	0.04208	46.448	14.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,411.57540	1.41158	1,491.10400	1.49110	1,411.575	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	60.87540	0.06088	55.30400	0.05530	60.875	14.42	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,303.36150	1.30336	1,381.92660	1.38193	1,303.361	14.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	72.66150	0.07266	66.12660	0.06613	72.661	14.15	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,214.73520	1.21474	1,292.37870	1.29238	1,214.735	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	84.03520	0.08404	76.57870	0.07658	84.035	13.93	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,059.55260	1.05955	1,130.51400	1.13051	1,059.553	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	118.85260	0.11885	104.71400	0.10471	118.853	13.91	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,043.76310	1.04376	1,114.39900	1.11440	1,043.763	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	123.06310	0.12306	108.59900	0.10860	123.063	13.91	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,028.08340	1.02808	1,098.39210	1.09839	1,028.083	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	127.38340	0.12738	112.59210	0.11259	127.383	13.91	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	981.71980	0.98172	1,051.02080	1.05102	981.720	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	141.01980	0.14102	125.22080	0.12522	141.020	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	974.09100	0.97409	1,043.22280	1.04322	974.091	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	143.39100	0.14339	127.42280	0.12742	143.391	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	966.49370	0.96649	1,035.45070	1.03545	966.494	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	145.79370	0.14579	129.65070	0.12965	145.794	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	914.13200	0.91413	981.86220	0.98186	914.132	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	163.43200	0.16343	146.06220	0.14606	163.432	13.89	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	827.85810	0.82786	893.38240	0.89338	827.858	13.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	197.15810	0.19716	177.58240	0.17758	197.158	13.88	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Call	793.25800	0.79326	857.83040	0.85783	793.258	13.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	212.55800	0.21256	192.03040	0.19203	212.558	13.87	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	575.88550	0.57589	623.90660	0.62391	575.886	14.73	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	395.18550	0.39519	358.10660	0.35811	395.186	14.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	370.26400	0.37026	403.33480	0.40333	370.264	16.13	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	749.56400	0.74956	697.53480	0.69753	749.564	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	258.82460	0.25882	282.41580	0.28242	258.825	17.45	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,128.12460	1.12812	1,066.61580	1.06662	1,128.125	17.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	241.54710	0.24155	263.62730	0.26363	241.547	17.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,210.84710	1.21085	1,147.82730	1.14783	1,210.847	17.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	215.26870	0.21527	235.22420	0.23522	215.269	18.18	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Put	1,354.56870	1.35457	1,289.42420	1.28942	1,354.569	18.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	204.06400	0.20406	223.07540	0.22308	204.064	18.38	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,423.36400	1.42336	1,357.27540	1.35728	1,423.364	18.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	198.74620	0.19875	217.25890	0.21726	198.746	18.49	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,458.04620	1.45805	1,391.45890	1.39146	1,458.046	18.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	192.35440	0.19235	210.26460	0.21026	192.354	18.62	0.00	0	15,296.00

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	Put	1,501.65440		1.50165	1,434.46460	1.43446		1,501.654	18.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	173.65640		0.17366	189.78090	0.18978		173.656	19.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,642.95640		1.64296	1,573.98090	1.57398		1,642.956	19.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	158.30350		0.15830	172.94120	0.17294		158.304	19.43	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Put	1,777.60350		1.77760	1,707.14120	1.70714		1,777.604	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	125.64490		0.12564	137.06110	0.13706		125.645	20.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,144.94490		2.14494	2,071.26110	2.07126		2,144.945	20.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	111.34920		0.11135	114.40630	0.11441		111.349	22.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,580.64920		2.58065	2,498.60630	2.49861		2,580.649	22.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	107.81420		0.10781	110.05390	0.11005		107.814	24.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,977.11420		2.97711	2,894.25390	2.89425		2,977.114	24.32	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.15400		11.15400	11.23930	11.23930			15.25	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	679.20170		0.67920	731.02520	0.73103		679.202	14.47	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	325.20170		0.32520	291.72520	0.29173		325.202	14.47	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	142.27360		0.14227	154.92540	0.15493		142.274	20.26	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	2,088.27360		2.08827	2,015.62540	2.01563		2,088.274	20.26	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry			11.16040		11.16040	11.24570	11.24570			15.24	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Call	2,867.36250		2.86736	2,951.99370	2.95199		2,867.363	17.82	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.96250		0.00696	6.29370	0.00629		6.963	17.82	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	607.03420		0.60703	654.76920	0.65477		607.034	14.82	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Put	406.63420		0.40663	369.06920	0.36907		406.634	14.82	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.22390		11.22390	11.30970	11.30970			15.46	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	762.77340		0.76277	814.72260	0.81472		762.773	14.59	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	338.87340		0.33887	305.02260	0.30502		338.873	14.59	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	163.62850		0.16363	176.95580	0.17696		163.629	20.56	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	2,269.72850		2.26973	2,197.25580	2.19726		2,269.729	20.56	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.23660		11.23660	11.32250	11.32250			15.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,210.76360		1.21076	1,281.71640	1.28172		1,210.764	14.12	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	134.16360		0.13416	119.21640	0.11922		134.164	14.12	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	372.21310		0.37221	400.77330	0.40077		372.213	17.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,045.61310		1.04561	988.27330	0.98827		1,045.613	17.15	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.28110		11.28110	11.36730	11.36730			15.72	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	827.52590		0.82753	880.59480	0.88059		827.526	14.61	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	346.42590		0.34643	313.29480	0.31329		346.426	14.61	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	176.20910		0.17621	187.11950	0.18712		176.209	21.11	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,505.10910		2.50511	2,429.81950	2.42982		2,505.109	21.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.31900		11.31900	11.40660	11.40660			15.77	0.00	0	7,308.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	9.59000		0.00959	8.72420	0.00872		9.590	18.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,328.59000		3.32859	3,415.32420	3.41532		3,328.590	18.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,885.78170		2.88578	2,971.87680	2.97188		2,885.782	17.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	16.78170		0.01678	15.27680	0.01528		16.782	17.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,836.83350		2.83683	2,922.83490	2.92283		2,836.833	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	17.83350		0.01783	16.23490	0.01623		17.833	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	18.94720		0.01895	17.24880	0.01725		18.947	17.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,787.94720		2.78795	2,873.84880	2.87385		2,787.947	17.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,351.35630		2.35136	2,436.05580	2.43606		2,351.356	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	32.35630		0.03236	29.45580	0.02946		32.356	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Call	1,938.28920		1.93829	2,020.23800	2.02024		1,938.289	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	59.28920		0.05929	53.63800	0.05364		59.289	15.31	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,883.28330		1.88328	1,964.82950	1.96483		1,883.283	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	64.28330		0.06428	58.22950	0.05823		64.283	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	1,828.63600		1.82864	1,909.75600	1.90976		1,828.636	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	69.63600		0.06964	63.15600	0.06316		69.636	15.13	981,867.60	14,100	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,792.41650		1.79242	1,873.23640	1.87324		1,792.416	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	73.41650		0.07342	66.63640	0.06664		73.416	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	92.69330		0.09269	84.42400	0.08442		92.693	14.80	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Call	1,631.69330		1.63169	1,711.02400	1.71102		1,631.693	14.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Call	1,544.16530	1.54417	1,622.56020	1.62256	1,544.165	14.66	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	105.16530	0.10517	95.96020	0.09596	105.165	14.66	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,440.99080	1.44099	1,518.14940	1.51815	1,440.991	14.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	121.99080	0.12199	111.54940	0.11155	121.991	14.48	0.00	0	17,506.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	205.05420	0.20505	183.72160	0.18372	205.054	14.38	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,144.05420	1.14405	1,210.32160	1.21032	1,144.054	14.38	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,060.32120	1.06032	1,124.49390	1.12449	1,060.321	14.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	241.32120	0.24132	217.89390	0.21789	241.321	14.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,026.59570	1.02660	1,089.89090	1.08989	1,026.596	14.47	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	257.59570	0.25760	233.29090	0.23329	257.596	14.47	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	310.61750	0.31062	283.64760	0.28365	310.618	14.55	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	929.61750	0.92962	990.24760	0.99025	929.618	14.55	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Call	860.81680	0.86082	915.10390	0.91510	860.817	14.73	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	361.81680	0.36182	328.50390	0.32850	361.817	14.73	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	804.39080	0.80439	854.47610	0.85448	804.391	14.97	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	415.39080	0.41539	377.87610	0.37788	415.391	14.97	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	430.65300	0.43065	392.48070	0.39248	430.653	15.03	12,144.414.60	28,200	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	789.65300	0.78965	839.08070	0.83908	789.653	15.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	770.42750	0.77043	818.98880	0.81899	770.428	15.12	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	451.42750	0.45143	412.38880	0.41239	451.428	15.12	0.00	0	32,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	724.44610	0.72445	770.89900	0.77090	724.446	15.34	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	505.44610	0.50545	464.29900	0.46430	505.446	15.34	0.00	0	4,955.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	511.00760	0.51101	469.65360	0.46965	511.008	15.36	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	720.00760	0.72001	766.25360	0.76625	720.008	15.36	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	681.33150	0.68133	725.76440	0.72576	681.331	15.55	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	562.33150	0.56233	519.16440	0.51916	562.332	15.55	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	568.08120	0.56808	606.74880	0.60675	568.081	16.20	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	749.08120	0.74908	700.14880	0.70015	749.081	16.20	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,105.90230	1.10590	1,048.35610	1.04836	1,105.902	17.31	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	424.90230	0.42490	454.95610	0.45496	424.902	17.31	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	422.54530	0.42255	452.44700	0.45245	422.545	17.33	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	1,113.54530	1.11355	1,055.84700	1.05585	1,113.545	17.33	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	325.12910	0.32513	348.65430	0.34865	325.129	18.45	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,506.12910	1.50613	1,442.05430	1.44205	1,506.129	18.45	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,934.52850	1.93453	1,865.48660	1.86549	1,934.529	19.54	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	253.52850	0.25353	272.08660	0.27209	253.528	19.54	0.00	0	37,455.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	246.46810	0.24647	264.50450	0.26450	246.468	19.67	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,987.46810	1.98747	1,917.90450	1.91790	1,987.468	19.67	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	226.92360	0.22692	243.51100	0.24351	226.924	20.06	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Put	2,147.92360	2.14792	2,076.91100	2.07691	2,147.924	20.06	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,165.89250	2.16589	2,094.72980	2.09473	2,165.893	20.11	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	224.89250	0.22489	241.32980	0.24133	224.893	20.11	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	196.82590	0.19683	208.31170	0.20831	196.826	20.95	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,477.82590	2.47783	2,401.71170	2.40171	2,477.826	20.95	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	184.39110	0.18439	189.19410	0.18919	184.391	23.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	3,065.39110	3.06539	2,982.59410	2.98259	3,065.391	23.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	183.97990	0.18398	188.73830	0.18874	183.980	23.56	2,594,116.59	14,100	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	3,094.97990	3.09498	3,012.13830	3.01214	3,094.980	23.56	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	165.71720	0.16572	178.97040	0.17897	165.717	25.51	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Put	3,686.71720	3.68672	3,612.37040	3.61237	3,686.717	25.51	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry			11.32600	11.32600	11.41360	11.41360		15.76	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry	10.80	Call	878.74620	0.87875	934.64280	0.93464	878.746	14.68	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry	10.80	Put	352.74620	0.35275	321.04280	0.32104	352.746	14.68	0.00	0	500.00	
\$ / R	On	15/12/2014	Any day expiry	13.80	Call	195.18660	0.19519	200.71640	0.20072	195.187	21.75	0.00	0	500.00	
\$ / R	On	15/12/2014	Any day expiry	13.80	Put	2,669.18660	2.66919	2,587.11640	2.58712	2,669.187	21.75	0.00	0	0.00	
\$ / R	On	28/01/2015	Any day expiry			11.42840	11.42840	11.51690	11.51690		16.05	0.00	0	0.00	
\$ / R	On	28/01/2015	Any day expiry	10.80	Call	993.33580	0.99334	1,051.77700	1.05178	993.336	14.85	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	364.93580		0.36494		334.87700	0.33488	364.936	14.85	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	299.52860		0.22953		237.23590	0.23724	229.529	22.98	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	3,071.12860		3.07113		2,990.33590	2.99034	3,071.129	22.98	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.49350		11.49350		11.58270	11.58270		16.25	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,066.05920		1.06606		1,122.99510	1.12300	1,066.059	14.95	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	372.55920		0.37256		340.29510	0.34030	372.559	14.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	252.18600		0.25219		259.75650	0.25976	252.186	23.41	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,258.68600		3.25869		3,177.05650	3.17706	3,258.686	23.41	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.53950		11.53950		11.62890	11.62890		16.38	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	173.03280		0.17303		157.46080	0.15746	173.033	14.90	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,612.53280		1.61253		1,686.36080	1.68636	1,612.533	14.90	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,057.21420		1.05721		1,113.57370	1.11357	1,057.214	15.11	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	417.71420		0.41771		384.67370	0.38467	417.714	15.11	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,008.40180		1.00840		1,061.01740	1.06102	1,008.402	15.24	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	458.90180		0.45890		422.11740	0.42212	458.902	15.24	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,003.38020		1.00338		1,055.30170	1.05530	1,003.380	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	463.88020		0.46388		426.40170	0.42640	463.880	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	998.38530		0.99839		1,050.09150	1.05009	998.385	15.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	468.88530		0.46889		431.19150	0.43119	468.885	15.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	278.81610		0.27882		290.99950	0.29100	278.816	22.06	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,939.31610		2.93932		2,862.09950	2.86210	2,939.316	22.06	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.56650		11.56650		11.65570	11.65570		16.42	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,146.11870		1.14612		1,204.88100	1.20488	1,146.119	15.07	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	379.61870		0.37962		349.18100	0.34918	379.619	15.07	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	278.03160		0.27803		282.94090	0.28294	278.032	24.28	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,561.53160		3.56153		3,477.24090	3.47724	3,561.532	24.28	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.64520		11.64520		11.73380	11.73380		16.58	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,231.46870		1.23147		1,290.10050	1.29010	1,231.469	15.19	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	386.26870		0.38627		356.30050	0.35630	386.269	15.19	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	301.32690		0.30133		312.45660	0.31246	301.327	24.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,806.12690		3.80613		3,728.65660	3.72866	3,806.127	24.72	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.71650		11.71650		11.80460	11.80460		16.79	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,308.03180		1.30803		1,366.90290	1.36690	1,308.032	15.28	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	391.53180		0.39153		362.30290	0.36230	391.532	15.28	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	293.98920		0.29399		319.12030	0.31912	293.989	24.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	4,057.48920		4.05749		3,994.52030	3.99452	4,057.489	24.51	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.79030		11.79030		11.87790	11.87790		16.97	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,386.16440		1.38616		1,443.88270	1.44388	1,386.164	15.35	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	395.86440		0.39586		365.98270	0.36598	395.864	15.35	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	288.22800		0.28823		303.86790	0.30387	288.228	24.53	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,377.92800		4.37793		4,305.96790	4.30597	4,377.928	24.53	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			11.87140		11.87140		11.95850	11.95850		17.14	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,469.27090		1.46927		1,527.71010	1.52771	1,469.271	15.37	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	397.87090		0.39787		369.21010	0.36921	397.871	15.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	293.45140		0.29345		314.61560	0.31462	293.451	24.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,572.05140		4.57205		4,506.11560	4.50612	4,572.051	24.32	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			11.94270		11.94270		12.02930	12.02930		17.14	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,542.85200		1.54285		1,600.56860	1.60057	1,542.852	15.40	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	400.15200		0.40015		371.26860	0.37127	400.152	15.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	283.31280		0.28331		306.21760	0.30622	283.313	24.09	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,840.61280		4.84061		4,776.91760	4.77692	4,840.613	24.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.02140		12.02140		12.10740	12.10740		17.27	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,621.20610		1.62121		1,685.25620	1.68526	1,621.206	15.38	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	399.80610		0.39981		377.85620	0.37786	399.806	15.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	292.32560		0.29233		315.07280	0.31507	292.326	24.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	5,070.92560		5.07093		5,007.67280	5.00767	5,070.926	24.12	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.09520		12.09520		12.18060	12.18060		17.40	0.00	0	0.00

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 28/10/2015	Any day expiry	10.80	Call	1,700.66300	1.70066	1,760.66930	1.76067	1,700.663	15.48	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	405.46300	0.40546	380.06930	0.38007	405.463	15.48	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	312.03590	0.31204	324.89080	0.32489	312.036	24.17	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,196.83590	5.19684	5,124.29080	5.12429	5,196.836	24.17	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.16410	12.16410	12.24900	12.24900		17.45	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,772.13730	1.77214	1,833.94580	1.83395	1,772.137	15.53	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	408.03730	0.40804	384.94580	0.38495	408.037	15.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	289.67150	0.28967	303.92410	0.30392	289.672	23.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,575.57150	5.57557	5,504.92410	5.50492	5,575.572	23.98	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.22800	12.22800	12.31250	12.31250		17.49	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,837.61620	1.83762	1,898.96850	1.89897	1,837.616	15.55	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	409.61620	0.40962	386.46850	0.38647	409.616	15.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,626.43090	1.62643	1,680.41010	1.68041	1,626.431	15.79	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	538.43090	0.53843	507.91010	0.50791	538.431	15.79	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	275.22090	0.27522	295.95100	0.29595	275.221	23.87	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,917.22090	5.91722	5,853.45100	5.85345	5,917.221	23.87	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry			10.77070	10.77070	10.85470	10.85470		14.17	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry	10.86	Call	4,381.53730	0.04382	0.00000	0.00000	4,381.537	14.59	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry	10.86	Put	13,311.53730	0.13312	0.00000	0.00000	13,311.537	14.59	1,099,000.00	150	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.79030	10.79030	10.87140	10.87140		13.99	485,563.50	45	768.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	47,087.71130	0.47088	54,752.59400	0.54753	47,087.711	13.59	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,057.71130	0.01058	612.59400	0.00613	1,057.711	13.59	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	33,133.19680	0.33133	40,097.44300	0.40097	33,133.197	13.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	3,103.19680	0.03103	1,957.44300	0.01957	3,103.197	13.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	32,323.90560	0.32324	39,228.58970	0.39229	32,323.906	13.73	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	3,293.90560	0.03294	2,088.58970	0.02089	3,293.906	13.73	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	31,523.32360	0.31523	38,366.60300	0.38367	31,523.324	13.74	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	3,493.32360	0.03493	2,226.60300	0.02227	3,493.324	13.74	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	18,149.73630	0.18150	13,540.43340	0.13540	18,149.736	14.38	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	10,179.73630	0.10180	13,680.43340	0.13680	10,179.736	14.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	9,835.32250	0.09835	13,247.86650	0.13248	9,835.323	14.44	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	18,805.32250	0.18805	14,107.86650	0.14108	18,805.323	14.44	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.87370	10.87370	10.95600	10.95600		14.12	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	11,257.59500	0.11258	13,167.76710	0.13168	11,257.595	15.95	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	62,887.59500	0.62888	56,567.76710	0.56568	62,887.595	15.95	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	11,077.52740	0.11078	12,959.80550	0.12960	11,077.527	15.99	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	63,707.52740	0.63708	57,359.80550	0.57360	63,707.527	15.99	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	64,530.51290	0.64531	58,155.29120	0.58155	64,530.513	16.02	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	10,900.51290	0.10901	12,755.29120	0.12755	10,900.513	16.02	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.94520	10.94520	11.02810	11.02810		14.50	656,712.00	60	642.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	21,387.37820	0.21387	18,342.86840	0.18343	21,387.378	14.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	46,907.37820	0.46907	52,152.86840	0.52153	46,907.378	14.01	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	46,343.06050	0.46343	51,549.14180	0.51549	46,343.060	14.03	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	21,823.06050	0.21823	18,739.14180	0.18739	21,823.060	14.03	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	45,784.08350	0.45784	50,950.51750	0.50951	45,784.083	14.05	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	22,264.08350	0.22264	19,140.51750	0.19141	22,264.084	14.05	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.13070	11.13070	11.21580	11.21580		15.06	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	73,894.95960	0.73895	79,585.47160	0.79585	73,894.960	14.06	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	24,824.95960	0.24825	22,005.47160	0.22005	24,824.960	14.06	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	25,241.63670	0.25242	22,333.22190	0.22333	25,241.637	14.09	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	73,311.63670	0.73312	78,913.22190	0.78913	73,311.637	14.09	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	72,732.22680	0.72732	78,305.88630	0.78306	72,732.227	14.11	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	25,662.22680	0.25662	22,725.88630	0.22726	25,662.227	14.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.98690	17.98690	18.10020	18.10020		13.60	139,056,723.90	7,731	37,279.00

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	10.40	Put	0.00000	0.00000		0.00000	0.00000	0.000	24.73	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	7,586.90000	7.58690	7,700.20000	7.70020	7,586.900	7,586.900	24.73	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,136.90000	5.13690	5,250.21760	5.25022	5,136.900	5,136.900	25.03	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.01760	0.00002	0.000	0.000	25.03	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	4,986.90000	4.98690	5,100.21830	5.10022	4,986.900	4,986.900	25.21	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.01830	0.00002	0.000	0.000	25.21	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,736.90930	3.73691	3,850.22120	3.85022	3,736.909	3,736.909	26.71	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.00930	0.00001	0.02120	0.00002	0.009	0.009	26.71	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	3,696.91190	3.69691	3,810.22120	3.81022	3,696.912	3,696.912	26.75	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.01190	0.00001	0.02120	0.00002	0.012	0.012	26.75	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.01260	0.00001	0.02120	0.00002	0.013	0.013	26.77	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	3,686.91260	3.68691	3,800.22120	3.80022	3,686.913	3,686.913	26.77	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	3,676.91330	3.67691	3,790.22120	3.79022	3,676.913	3,676.913	26.78	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.01330	0.00001	0.02120	0.00002	0.013	0.013	26.78	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,486.92800	3.48693	3,600.22090	3.60022	3,486.928	3,486.928	26.45	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.02800	0.00003	0.02090	0.00002	0.028	0.028	26.45	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	0.22120	0.00022	0.20040	0.00020	0.221	0.221	22.54	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	2,587.12120	2.58712	2,700.40040	2.70040	2,587.121	2,587.121	22.54	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	994.97760	0.99498	1,106.87430	1.10687	994.978	994.978	14.20	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	8.07760	0.00808	6.67430	0.00667	8.078	8.078	14.20	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	210.26260	0.21026	275.76990	0.27577	210.263	210.263	13.60	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	223.36260	0.22336	175.56990	0.17557	223.363	223.363	13.60	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	490.20940	0.49021	411.39840	0.41140	490.209	490.209	14.03	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	77.10940	0.07711	111.59840	0.11160	77.109	77.109	14.03	0.00	0	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	762.65710	0.76266	667.02130	0.66702	762.657	762.657	14.38	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	29.55710	0.02956	47.22130	0.04722	29.557	29.557	14.38	0.00	0	7,000.00
£ / R	On	13/06/2014	Foreign Exchange Future			18.23290	18.23290	18.34840	18.34840			13.91	4,558,225.00	250	5,873.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	11.81210	0.01181	11.00390	0.01100	11.812	11.812	17.70	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	3,244.71210	3.24471	3,359.40390	3.35940	3,244.712	3,244.712	17.70	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,217.23740	2.21724	2,330.75320	2.33075	2,217.237	2,217.237	14.08	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	24.33740	0.02434	22.35320	0.02235	24.337	24.337	14.08	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,207.42470	2.20742	2,320.92000	2.32092	2,207.425	2,207.425	14.04	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	24.52470	0.02452	22.52000	0.02252	24.525	24.525	14.04	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,197.61300	2.19761	2,311.08920	2.31109	2,197.613	2,197.613	14.01	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	24.71300	0.02471	22.68920	0.02269	24.713	24.713	14.01	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	40.08720	0.04009	34.15110	0.03415	40.087	40.087	12.85	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	1,772.98720	1.77299	1,882.55110	1.88255	1,772.987	1,772.987	12.85	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	1,637.14050	1.63714	1,744.48670	1.74449	1,637.140	1,637.140	12.89	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	54.24050	0.05424	46.08670	0.04609	54.241	54.241	12.89	0.00	0	18,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,436.20280	1.43620	1,539.12280	1.53912	1,436.203	1,436.203	12.96	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	83.30280	0.08330	70.72280	0.07072	83.303	83.303	12.96	0.00	0	50.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Put	141.94510	0.14195	120.99860	0.12100	141.945	141.945	13.04	0.00	0	7,500.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Call	1,174.84510	1.17485	1,269.39860	1.26940	1,174.845	1,174.845	13.04	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	712.23260	0.71223	781.38880	0.78139	712.233	712.233	13.63	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	379.33260	0.37933	332.98880	0.33299	379.333	379.333	13.63	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	462.83490	0.46283	510.52800	0.51053	462.835	462.835	14.33	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	679.93490	0.67993	612.12800	0.61213	679.935	679.935	14.33	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,512.68190	1.51268	1,419.44490	1.41944	1,512.682	1,512.682	16.10	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	195.58190	0.19558	217.84490	0.21784	195.582	195.582	16.10	0.00	0	5,667.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	160.86930	0.16087	179.23290	0.17923	160.869	160.869	16.49	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,727.96930	1.72797	1,630.83290	1.63083	1,727.969	1,727.969	16.49	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			18.52790	18.52790	18.64630	18.64630			14.68	0.00	0	3,251.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	1,845.65150	1.84565	1,941.72040	1.94172	1,845.651	1,845.651	13.44	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	157.75150	0.15775	135.42040	0.13542	157.751	157.751	13.44	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	1,837.57170	1.83757	1,933.43600	1.93344	1,837.572	1,837.572	13.44	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	159.67170	0.15967	137.13600	0.13714	159.672	159.672	13.44	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	1,829.50550	1.82951	1,925.16760	1.92517	1,829.505	1,829.505	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	161.60550		0.16161		138.86760	0.13887	161.605	13.45	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.82570		18.82570		18.94730	18.94730		15.24	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	404.82050		0.40482		368.08630	0.36809	404.821	14.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,690.52050		1.69052		1,775.38630	1.77539	1,690.520	14.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,683.76250		1.68376		1,768.45460	1.76845	1,683.763	14.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	408.06250		0.40806		371.15460	0.37115	408.063	14.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,677.02140		1.67702		1,761.54500	1.76155	1,677.021	14.09	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	411.32140		0.41132		374.24500	0.37425	411.321	14.09	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,156.01280		1.15601		1,215.30680	1.21531	1,156.013	14.90	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	830.31280		0.83031		768.00680	0.76801	830.313	14.90	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.97940		18.97940		19.10200	19.10200		15.46	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,450.69760		1.45070		1,518.91620	1.51892	1,450.698	14.56	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	691.29760		0.69130		636.91620	0.63692	691.298	14.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	834.73070		0.83473		774.86450	0.77486	834.731	14.89	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,314.13070		1.31413		1,376.86450	1.37686	1,314.131	14.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	905.82790		0.90583		843.51930	0.84352	905.828	15.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,255.22790		1.25523		1,315.51930	1.31552	1,255.228	15.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,068.16540		1.06817		1,120.38560	1.12039	1,068.165	15.56	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,178.76540		1.17877		1,108.38560	1.10839	1,178.765	15.56	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,064.45070		1.06445		1,116.50700	1.11651	1,064.451	15.57	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,185.05070		1.18505		1,114.50700	1.11451	1,185.051	15.57	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,060.75020		1.06075		1,112.64290	1.11264	1,060.750	15.58	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,191.35020		1.19135		1,120.64290	1.12064	1,191.350	15.58	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	562.34580		0.56235		591.63030	0.59163	562.346	17.82	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,622.94580		2.62295		2,529.63030	2.52963	2,622.946	17.82	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	454.18610		0.45419		477.72320	0.47772	454.186	18.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,174.78610		3.17479		3,075.72320	3.07572	3,174.786	18.43	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	451.31960		0.45132		474.70700	0.47471	451.320	18.45	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,191.91960		3.19192		3,092.70700	3.09271	3,191.920	18.45	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10570		0.10570		0.10646	0.10646		14.46	0.00	0	135.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,570.04220		0.01570		1,646.33660	0.01646	1,570.042	21.38	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.04220		0.00000		0.03660	0.00000	0.042	21.38	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	575.66030		0.00576		650.83050	0.00651	575.660	14.46	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	5.66030		0.00006		4.53050	0.00005	5.660	14.46	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	30.56590		0.00031		46.02350	0.00046	30.566	17.02	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	460.56590		0.00461		399.72350	0.00400	460.566	17.02	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10727		0.10727		0.10805	0.10805		15.28	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,739.34670		0.01739		1,816.11080	0.01816	1,739.347	17.80	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	12.44670		0.00012		11.21080	0.00011	12.447	17.80	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	820.32390		0.00820		885.83460	0.00886	820.324	15.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	93.42390		0.00093		80.93460	0.00081	93.424	15.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	280.43910		0.00280		313.47200	0.00313	280.439	17.23	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	553.53910		0.00554		508.57200	0.00509	553.539	17.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.76220		14.76220		14.87080	14.87080		13.05	13,197,406.80	894	79,280.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,272.27200		2.27227		2,380.85500	2.38085	2,272.272	22.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.07200		0.00007		0.05500	0.00006	0.072	22.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,262.27430		2.26227		2,370.85670	2.37086	2,262.274	22.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.07430		0.00007		0.05670	0.00006	0.074	22.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,252.27660		2.25228		2,360.85850	2.36086	2,252.277	22.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.07660		0.00008		0.05850	0.00006	0.077	22.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,112.31790		2.11232		2,220.89090	2.22089	2,112.318	21.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.11790		0.00012		0.09090	0.00009	0.118	21.67	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,912.42090		1.91242		2,020.97180	2.02097	1,912.421	20.65	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.22090		0.00022		0.17180	0.00017	0.221	20.65	0.00	0	8,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	29.99210		0.02999		48.08780	0.04809	29.992	15.03	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	617.79210		0.61779		527.28780	0.52729	617.792	15.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	9.99520		0.01000		17.18820	0.01719	9.995	16.29	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	947.79520		0.94780		846.38820	0.84639	947.795	16.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.97470		14.97470		15.08560	15.08560		13.66	0.00	0	22,864.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,248.16500		1.24817		1,345.94350	1.34594	1,248.165	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	63.46500		0.06346		50.34350	0.05034	63.465	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,239.38220		1.23938		1,336.96600	1.33697	1,239.382	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	64.68220		0.06468		51.36600	0.05137	64.682	13.26	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,230.61860		1.23062		1,328.00730	1.32801	1,230.619	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	65.91860		0.06592		52.40730	0.05241	65.919	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,195.75960		1.19576		1,292.34620	1.29235	1,195.760	13.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	71.05960		0.07106		56.74620	0.05675	71.060	13.23	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	945.70200		0.94570		1,035.21230	1.03521	945.702	13.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	121.00200		0.12100		99.61230	0.09961	121.002	13.01	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	762.46230		0.76246		840.10470	0.84010	762.462	13.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	187.76230		0.18776		154.50470	0.15450	187.762	13.09	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	373.74220		0.37374		324.21510	0.32422	373.742	13.52	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	498.44220		0.49844		559.81510	0.55982	498.442	13.52	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	124.01340		0.12401		143.03330	0.14303	124.013	16.77	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,499.31340		1.49931		1,407.43330	1.40743	1,499.313	16.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	118.98310		0.11898		137.34420	0.13734	118.983	16.89	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,544.28310		1.54428		1,451.74420	1.45174	1,544.283	16.89	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.23090		15.23090		15.34420	15.34420		14.27	1,644,937.20	108	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,163.92770		1.16393		1,252.48350	1.25248	1,163.928	13.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	233.02770		0.23303		208.28350	0.20828	233.028	13.41	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Call	1,142.05560		1.14206		1,229.98400	1.22998	1,142.056	13.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	241.15560		0.24116		215.78400	0.21578	241.156	13.40	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,134.81170		1.13481		1,222.52660	1.22253	1,134.812	13.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	243.91170		0.24391		218.32660	0.21833	243.912	13.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	246.68700		0.24669		220.89130	0.22089	246.687	13.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,127.58700		1.12759		1,215.09130	1.21509	1,127.587	13.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,120.38900		1.12039		1,207.68160	1.20768	1,120.389	13.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	249.48900		0.24949		223.48160	0.22348	249.489	13.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	328.95440		0.32895		362.84340	0.36284	328.954	16.27	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Put	1,438.05440		1.43805		1,358.64340	1.35864	1,438.054	16.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.49180		15.49180		15.60820	15.60820		14.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	146.74150		0.14674		132.27910	0.13228	146.741	13.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,948.54150		1.94854		2,050.47910	2.05048	1,948.541	13.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,940.17360		1.94017		2,041.95610	2.04196	1,940.174	13.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	148.37360		0.14837		133.75610	0.13376	148.374	13.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,931.81650		1.93182		2,033.44600	2.03345	1,931.816	13.81	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	150.01650		0.15002		135.24600	0.13525	150.016	13.81	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.79860		15.79860		15.91630	15.91630		15.42	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	535.60740		0.53561		489.95370	0.48995	535.607	14.37	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,394.20740		1.39421		1,466.25370	1.46625	1,394.207	14.37	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,388.30360		1.38830		1,460.14050	1.46014	1,388.304	14.38	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	539.70360		0.53970		493.84050	0.49384	539.704	14.38	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,382.41250		1.38241		1,454.04590	1.45405	1,382.413	14.38	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	543.81250		0.54381		497.74590	0.49775	543.813	14.38	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			408.31400		408.31400		408.69500	408.69500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.34100		414.34100		414.72700	414.72700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			479.12200		479.12200		479.69900	479.69900			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			486.19400		486.19400		486.77900	486.77900			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			436.80800		436.80800		437.62000	437.62000			0.00	0	728.00
ALBI	On 07/08/2014	Index Future			443.25500		443.25500		444.07900	444.07900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			450.21900		450.21900		451.07300	451.07300			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.63190		9.63190		9.74610	9.74610		11.80	0.00	0	16,407.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	190.57890		0.19058		282.62710	0.28263	190.579	12.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	48.67890		0.04868		26.52710	0.02653	48.679	12.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	51.35690		0.05136		28.22780	0.02823	51.357	12.31	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	183.25690		0.18326		274.32780	0.27433	183.257	12.31	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	176.05560		0.17606		266.11770	0.26612	176.056	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	54.15560		0.05416		30.01770	0.03002	54.156	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.71170		9.71170		9.82620	9.82620		11.87	582,702.00	60	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	575.94260		0.57594		675.45080	0.67545	575.943	11.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	64.24260		0.06424		49.25080	0.04925	64.243	11.68	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	253.63220		0.25363		318.15270	0.31815	253.632	11.87	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	241.93220		0.24193		191.95270	0.19195	241.932	11.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	177.77660		0.17778		225.89830	0.22590	177.777	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	356.07660		0.35608		289.69830	0.28970	356.077	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	174.37430		0.17437		221.81700	0.22182	174.374	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	362.67430		0.36267		295.61700	0.29562	362.674	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	171.02730		0.17103		217.79800	0.21780	171.027	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	369.32730		0.36933		301.59800	0.30160	369.327	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,018.75890		1.01876		914.41320	0.91441	1,018.759	13.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	30.45890		0.03046		40.61320	0.04061	30.459	13.38	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81520		9.81520		9.93090	9.93090		12.06	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	497.98170		0.49798		575.12990	0.57513	497.982	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	222.78170		0.22278		184.22990	0.18423	222.782	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	491.97580		0.49198		568.62770	0.56863	491.976	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	226.77580		0.22678		187.72770	0.18773	226.776	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	486.01860		0.48602		562.16950	0.56217	486.019	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	230.81860		0.23082		191.26950	0.19127	230.819	12.01	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.92260		9.92260		10.03990	10.03990		12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	273.71990		0.27372		234.24500	0.23424	273.720	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	606.31990		0.60632		684.14500	0.68415	606.320	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	600.38890		0.60039		677.79980	0.67780	600.389	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	277.78890		0.27779		237.89980	0.23790	277.789	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	594.49580		0.59450		671.49150	0.67149	594.496	12.14	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	281.89580		0.28190		241.59150	0.24159	281.896	12.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.67800		9.67800		9.78480	9.78480		11.85	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	26.85950		0.02686		49.59480	0.04959	26.859	12.95	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	288.85950		0.28886		204.79480	0.20479	288.860	12.95	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	25.42600		0.02543		47.18530	0.04719	25.426	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	297.42600		0.29743		212.38530	0.21239	297.426	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	24.06260		0.02406		44.88000	0.04488	24.063	13.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	306.06260		0.30606		220.08000	0.22008	306.063	13.04	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.79640		9.79640		9.90460	9.90460		13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	267.25650		0.26726		321.70450	0.32170	267.257	13.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	310.85650		0.31086		257.10450	0.25710	310.857	13.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	263.27650		0.26328		316.76630	0.31677	263.277	13.70	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	316.87650		0.31688		262.16630	0.26217	316.877	13.70	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	322.94850		0.32295		267.28210	0.26728	322.948	13.73	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	259.34850		0.25935		311.88210	0.31188	259.348	13.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future			241.79650		241.79650		-277.65670	-277.65670			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			858.05730		858.05730		900.25340	900.25340			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			936.90750		936.90750		982.48730	982.48730			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			91.93690		91.93690		92.59760	92.59760			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			421.65130		421.65130		507.25360	507.25360			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			826.31800		826.31800		867.62730	867.62730			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			101.12300		101.12300		104.56910	104.56910			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.13320		12.13320		12.19710	12.19710		13.63	242,664.00	20	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	847.15010		0.84715		911.03930	0.91104	847.150	16.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	3.95010		0.00395		3.93930	0.00394	3.950	16.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	837.27470		0.83727		901.14720	0.90115	837.275	16.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	4.07470		0.00407		4.04720	0.00405	4.075	16.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	827.40400		0.82740		891.25880	0.89126	827.404	16.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	4.20400		0.00420		4.15880	0.00416	4.204	16.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.31680		12.31680		12.38240	12.38240		14.03	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	823.59290		0.82359		874.59000	0.87459	823.593	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	96.79290		0.09679		82.19000	0.08219	96.793	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	815.63730		0.81564		866.51230	0.86651	815.637	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	98.83730		0.09884		84.11230	0.08411	98.837	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	807.71480		0.80771		858.46820	0.85847	807.715	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	100.91480		0.10091		86.06820	0.08607	100.915	13.43	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.76710		1.76710		1.77610	1.77610		14.27	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	795.80510		0.07958		882.32810	0.08823	795.805	15.11	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	24.80510		0.00248		21.32810	0.00213	24.805	15.11	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	705.77380		0.07058		790.34020	0.07903	705.774	14.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	34.77380		0.00348		29.34020	0.00293	34.774	14.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	618.95840		0.06190		700.89120	0.07009	618.958	14.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	47.95840		0.00480		39.89120	0.00399	47.958	14.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.78770		1.78770		1.79710	1.79710		14.74	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,157.53880		0.11575		1,232.55680	0.12326	1,157.539	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	180.53880		0.01805		161.55680	0.01616	180.539	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,082.00340		0.10820		1,155.64880	0.11556	1,082.003	14.21	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	205.00340		0.02050		184.64880	0.01846	205.003	14.21	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	234.76450		0.02348		212.08960	0.02121	234.765	14.26	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,011.76450		0.10118		1,083.08960	0.10831	1,011.764	14.26	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.05859		115.05859		114.30633	114.30633			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	1,068.59000		1.06859		316.33000	0.31633	1,068.590	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	1,058.59000		1.05859		306.33000	0.30633	1,058.590	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	1,048.59000		1.04859		296.33000	0.29633	1,048.590	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			116.77112		116.77112		116.00753	116.00753			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	2,781.12000		2.78112		2,017.53000	2.01753	2,781.120	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	2,771.12000	2.77112		2,007.53000	2.00753	2,771.120			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	2,761.12000	2.76112		1,997.53000	1.99753	2,761.120			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 08/05/2014	Bond Future			9.84994	81.04118		9.81532	81.29151				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	2,285.03000	2.28503		2,034.70000	2.03470	2,285.030			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	2,209.74000	2.20974		1,959.41000	1.95941	2,209.740			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	2,134.55000	2.13455		1,884.22000	1.88422	2,134.550			0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.95551	82.12903		9.91976	82.38304				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,291.05000	1.29105		1,545.06000	1.54506	1,291.050			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	1,360.09000	1.36009		1,614.10000	1.61410	1,360.090			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	1,429.04000	1.42904		1,683.05000	1.68305	1,429.040			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			10.05614	79.63628		10.01877	79.89741				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,604.11000	1.60411		1,865.24000	1.86524	1,604.110			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	1,671.57000	1.67157		1,932.70000	1.93270	1,671.570			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,738.93000	1.73893		2,000.06000	2.00006	1,738.930			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
GOVI	On 08/05/2014	GOVI			435.81100	435.81100		436.57500	436.57500				0.00	0	298.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	61,790.00000	6.17900		54,150.00000	5.41500	61,790.000			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	61,890.00000	6.18900		54,250.00000	5.42500	61,890.000			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	61,990.00000	6.19900		54,350.00000	5.43500	61,990.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI			442.24300	442.24300		443.01900	443.01900				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	177,470.00000	17.74700		169,710.00000	16.97100	177,470.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	177,570.00000	17.75700		169,810.00000	16.98100	177,570.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	177,670.00000	17.76700		169,910.00000	16.99100	177,670.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI			449.19100	449.19100		449.99600	449.99600				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	2,010.00000	0.20100		10,060.00000	1.00600	2,010.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	1,910.00000	0.19100		9,960.00000	0.99600	1,910.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	0.00000	0.00000		0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	449.01	Call	1,810.00000		0.18100	9,860.00000	0.98600		1,810.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			109.64897		109.64897	109.65002	109.65002				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	1,341.03000		1.34103	1,339.98000	1.33998		1,341.030		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	1,351.03000		1.35103	1,349.98000	1.34998		1,351.030		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	1,361.03000		1.36103	1,359.98000	1.35998		1,361.030		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			110.15863		110.15863	110.15966	110.15966				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	1,168.63000		1.16863	1,169.66000	1.16966		1,168.630		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	1,158.63000		1.15863	1,159.66000	1.15966		1,158.630		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	1,148.63000		1.14863	1,149.66000	1.14966		1,148.630		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			108.58974		108.58974	108.58994	108.58994				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	400.26000		0.40026	400.06000	0.40006		400.260		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	410.26000		0.41026	410.06000	0.41006		410.260		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	420.26000		0.42026	420.06000	0.42006		420.260		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			108.94334		108.94334	108.94334	108.94334				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	2,953.34000		2.95334	2,953.34000	2.95334		2,953.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	2,943.34000		2.94334	2,943.34000	2.94334		2,943.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	2,933.34000		2.93334	2,933.34000	2.93334		2,933.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2046	On 08/05/2014	Bond Future			106.99513		106.99513	106.04948	106.04948				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	2,655.13000		2.65513	1,709.48000	1.70948		2,655.130		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	2,645.13000		2.64513	1,699.48000	1.69948		2,645.130		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	2,635.13000		2.63513	1,689.48000	1.68948		2,635.130		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			108.58776		108.58776	107.62784	107.62784				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	4,157.76000		4.15776	3,197.84000	3.19784		4,157.760		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	4,147.76000		4.14776	3,187.84000	3.18784		4,147.760		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	4,137.76000		4.13776	3,177.84000	3.17784		4,137.760		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			108.97152		108.97152	108.00054	108.00054				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	4,541.52000		4.54152	3,570.54000	3.57054		4,541.520		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	4,531.52000		4.53152	3,560.54000	3.56054		4,531.520		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	4,521.52000		4.52152	3,550.54000	3.55054		4,521.520		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 08/05/2014	Bond Future			113.64074		113.64074		113.64074	113.64074			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	1,349.26000		1.34926		1,349.26000	1.34926	1,349.260		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	1,359.26000		1.35926		1,359.26000	1.35926	1,359.260		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	1,369.26000		1.36926		1,369.26000	1.36926	1,369.260		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.92865		113.92865		113.92838	113.92838			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,938.65000		1.93865		1,938.38000	1.93838	1,938.650		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	1,928.65000		1.92865		1,928.38000	1.92838	1,928.650		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	1,918.65000		1.91865		1,918.38000	1.91838	1,918.650		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future			200.68900		200.68900		200.48600	200.48600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future			203.67600		203.67600		203.47000	203.47000			0.00	0	90.00
IGOV	On 06/11/2014	Index Future			206.90000		206.90000		206.69800	206.69800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			543.45600		543.45600		542.86400	542.86400			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			551.32400		551.32400		550.72400	550.72400			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.76000		94.24000		5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.96000		94.04000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.06000		93.94000		6.04000	93.96000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.41000		93.59000		6.36000	93.64000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.51000		93.49000		6.46000	93.54000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.76000		93.24000		6.73000	93.27000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.86000		93.14000		6.83000	93.17000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.48000		92.52000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.76000		92.24000		7.67000	92.33000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.91000		92.09000		7.81000	92.19000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.07000		91.93000		7.96000	92.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.22000		91.78000		8.10000	91.90000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.01840		9.01840		9.02680	9.02680		10.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	878.58330		0.87858		886.93050	0.88693	878.583		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.18330		0.00018		0.13050	0.00013	0.183		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	868.59470		0.86859		876.93920	0.87694	868.595		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.19470		0.00019		0.13920	0.00014	0.195		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	858.60680		0.85861		866.94840	0.86695	858.607		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.20680		0.00021		0.14840	0.00015	0.207		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.10100		9.10100		9.10970	9.10970			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	681.76860		0.68177		689.21920	0.68922	681.769		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	20.76860		0.02077		19.51920	0.01952	20.769		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	21.60530		0.02161		20.34590	0.02035	21.605		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	672.60530		0.67261		680.04590	0.68005	672.605		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	663.47060		0.66347		670.90330	0.67090	663.471		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	22.47060		0.02247		21.20330	0.02120	22.471		0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36810		1.36810		1.36790	1.36790			0.00	0	790.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36810		1.36810		1.36790	1.36790			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.48080		9.48080	0.10547	9.41720	9.41720		14.79	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	53.45720		0.00535	0.10547	57.20730	0.00572	53.457	14.84	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	5,645.45720		0.56455	0.10547	6,285.20730	0.62852	5,645.457	14.84	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	51.66200		0.00517	0.10547	55.19660	0.00552	51.662	14.95	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	5,743.66200		0.57437	0.10547	6,383.19660	0.63832	5,743.662	14.95	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	5,841.94770		0.58419	0.10547	6,481.27220	0.64813	5,841.948	15.06	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	49.94770		0.00499	0.10547	53.27220	0.00533	49.948	15.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.35583		109.84251		7.33019	109.87650		2.46	0.00	0	22,526.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,927.31000		2.92731		2,893.69000	2.89369	2,927.310	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.26000		0.00226		2.63000	0.00263	2.260	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.34000		0.00234		2.72000	0.00272	2.340	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,913.63000		2.91363		2,880.02000	2.88002	2,913.630	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.42000		0.00242		2.82000	0.00282	2.420	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,899.95000		2.89995		2,866.36000	2.86636	2,899.950	2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.68762		111.46407		7.65570	111.49846		2.16	0.00	0	13,000.00
R157	On 07/08/2014	Bond Future	6.74	Call	241.78000		0.24178		252.38000	0.25238	241.780	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,269.65000		1.26965		1,245.86000	1.24586	1,269.650	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	244.56000		0.24456		255.25000	0.25525	244.560	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,261.51000		1.26151		1,237.81000	1.23781	1,261.510	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	247.37000		0.24737		258.15000	0.25815	247.370	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,253.40000		1.25340		1,229.79000	1.22979	1,253.400	2.11	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.11098		106.40183		8.06387	106.44094		1.88	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	140.55000		0.14055		147.91000	0.14791	140.550	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,754.71000		1.75471		1,722.96000	1.72296	1,754.710	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	141.92000		0.14192		149.33000	0.14933	141.920	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,747.57000		1.74757		1,715.87000	1.71587	1,747.570	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,740.45000		1.74045		1,708.81000	1.70881	1,740.450	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	143.30000		0.14330		150.77000	0.15077	143.300	1.84	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 08/05/2014	Bond Future			8.63733		118.24531		8.60236	118.53721		14.48	65,034,920.50	550	51,204.00
R186	On 08/05/2014	Bond Future	7.09	Call	109.28000		0.10928		125.58000	0.12558	109.280	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,087.48000		14.08748		13,811.88000	13,811.88	14,087.480	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	112.57000		0.11257		129.27000	0.12927	112.570	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,993.03000		13.99303		13,717.83000	13,717.83	13,993.030	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	115.95000		0.11595		133.05000	0.13305	115.950	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,898.78000		13.89878		13,623.98000	13,623.98	13,898.780	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	334.22000		0.33422		373.81000	0.37381	334.220	14.14	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,387.60000		10.38760		10,135.29000	10,135.29	10,387.600	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,633.86000		1.63386		1,755.55000	1.75555	1,633.860	14.31	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,926.16000		4.92616		4,755.95000	4,755.95	4,926.160	14.31	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.40	Call	2,095.79000		2.09579		2,237.55000	2.23755	2,095.790	14.36	4,191,580.00	2,000	1,000.00
R186	On 08/05/2014	Bond Future	8.40	Put	4,097.54000		4.09754		3,947.40000	3,947.40	4,097.540	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,445.83000		2.44583		2,600.97000	2.60097	2,445.830	14.39	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,598.20000		3.59820		3,461.44000	3,461.44	3,598.200	14.39	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,468.96000		3.46896		3,656.26000	3.65626	3,468.960	14.48	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	2,535.54000		2.53554		2,430.94000	2,430.94	2,535.540	14.48	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,698.98000		3.69898		3,892.33000	3.89233	3,698.980	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,354.76000		2.35476		2,256.21000	2.25621	2,354.760	14.50	0.00	0	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
R186	On 08/05/2014	Bond Future	9.00	Call	4,693.10000		4.69310		4,908.89000	4.90889	4,693.100	14.60	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,726.47000		1.72647		1,650.36000	1.65036	1,726.470	14.60	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Call	5,231.02000		5.23102		5,456.83000	5.45683	5,231.020	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,465.50000		1.46550		1,399.41000	1.39941	1,465.500	14.65	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,082.49000		6.08249		6,321.68000	6.32168	6,082.490	14.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,133.74000		1.13374		1,081.03000	1.08103	1,133.740	14.72	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	9,204.95000		9.20495		9,474.98000	9.47498	9,204.950	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	439.34000		0.43934		417.47000	0.41747	439.340	14.96	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.72927		114.69716		8.69302	114.99324		14.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,817.15000		2.81715		2,946.71000	2.94671	2,817.150	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,478.92000		6.47892		6,312.40000	6.31240	6,478.920	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,848.46000		2.84846		2,978.93000	2.97893	2,848.460	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,425.05000		6.42505		6,259.44000	6.25944	6,425.050	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,879.99000		2.87999		3,011.36000	3.01136	2,879.990	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,371.48000		6.37148		6,206.77000	6.20677	6,371.480	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,196.69000		5.19669		5,381.81000	5.38181	5,196.690	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,656.54000		3.65654		3,545.58000	3.54558	3,656.540	14.53	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.81140		116.50146		8.77325	116.80660		14.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,135.84000		3.13584		3,258.41000	3.25841	3,135.840	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,678.68000		8.67868		8,496.11000	8.49611	8,678.680	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,164.51000		3.16451		3,287.81000	3.28781	3,164.510	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,622.04000		8.62204		8,440.20000	8.44020	8,622.040	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,193.34000		3.19334		3,317.37000	3.31737	3,193.340	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,565.65000		8.56565		8,384.54000	8.38454	8,565.650	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,139.37000		4.13937		4,030.55000	4.03055	4,139.370	14.24	0.00	0	2,010.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,952.09000		6.95209		7,148.41000	7.14841	6,952.090	14.24	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 08/05/2014	Bond Future			273.63784		273.63784		273.64097	273.64097			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	23,647.84000		23.64784		23,650.97000	23.65097	23,647.840		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	23,637.84000		23.63784		23,640.97000	23.64097	23,637.840		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	23,627.84000		23.62784		23,630.97000	23.63097	23,627.840		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 07/08/2014	Bond Future			271.90722		271.90722		271.90988	271.90988			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	1,917.22000		1.91722		1,919.88000	1.91988	1,917.220		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	1,907.22000		1.90722		1,909.88000	1.90988	1,907.220		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	1,897.22000		1.89722		1,899.88000	1.89988	1,897.220		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.75532		104.59257		6.72526	104.61041		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,212.36000		1.21236		1,195.05000	1.19505	1,212.360	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	3.74000		0.00374		4.27000	0.00427	3.740	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	3.85000		0.00385		4.39000	0.00439	3.850	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,206.41000		1.20641		1,189.11000	1.18911	1,206.410	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	3.96000		0.00396		4.51000	0.00451	3.960	1.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.76	Put	1,200.46000		1.20046		1,183.17000	1.18317	1,200.460	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.25804		101.72513	7.20749	101.74312			0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	40.28000		0.04028	43.09000	0.04309		40.280	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	745.41000		0.74541	730.23000	0.73023		745.410	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	40.74000		0.04074	43.58000	0.04358		40.740	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	742.26000		0.74226	727.11000	0.72711		742.260	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	41.21000		0.04121	44.07000	0.04407		41.210	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	739.13000		0.73913	724.00000	0.72400		739.130	0.92	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 08/05/2014	Bond Future			213.22451		213.22451	213.22606	213.22606			12.35	0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	3,956.31000		3.95631	3,990.71000	3.99071		3,956.310	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,721.80000		5.72180	5,754.65000	5.75465		5,721.800	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	3,952.00000		3.95200	3,986.40000	3.98640		3,952.000	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	5,727.49000		5.72749	5,760.34000	5.76034		5,727.490	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	3,947.70000		3.94770	3,982.10000	3.98210		3,947.700	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,733.19000		5.73319	5,766.04000	5.76604		5,733.190	12.80	0.00	0	0.00
R202	On 07/08/2014	Bond Future			213.31553		213.31553	213.31677	213.31677			12.20	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	4,685.99000		4.68599	4,706.36000	4.70636		4,685.990	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	10,011.52000		10.01152	10,033.13000	10.03313		10,011.520	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	10,005.50000		10.00550	10,027.11000	10.02711		10,005.500	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	4,689.97000		4.68997	4,710.34000	4.71034		4,689.970	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	9,999.47000		9.99947	10,021.09000	10.02109		9,999.470	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	4,693.94000		4.69394	4,714.32000	4.71432		4,693.940	12.60	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 08/05/2014	Bond Future			8.55367		96.63966	8.52900	96.78548			12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	343.35000		0.34335	371.87000	0.37187		343.350	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,258.34000		6.25834	6,141.04000	6.14104		6,258.340	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	351.38000		0.35138	380.39000	0.38039		351.380	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,202.62000		6.20262	6,085.81000	6.08581		6,202.620	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	359.57000		0.35957	389.06000	0.38906		359.570	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,147.11000		6.14711	6,030.78000	6.03078		6,147.110	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.65694		97.95326	8.63125	98.10124			11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,604.32000		3.60432	3,535.43000	3.53543		3,604.320	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,637.41000		2.63741	2,716.50000	2.71650		2,637.410	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,663.61000		2.66361	2,743.15000	2.74315		2,663.610	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,572.25000		3.57225	3,503.81000	3.50381		3,572.250	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,689.97000		2.68997	2,769.96000	2.76996		2,689.970	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,540.38000		3.54038	3,472.39000	3.47239		3,540.380	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.75377		95.57245	8.72632	95.72642			11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,192.57000		3.19257	3,273.96000	3.27396		3,192.570	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,115.96000		4.11596	4,043.38000	4.04338		4,115.960	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,218.60000		3.21860	3,300.37000	3.30037		3,218.600	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,085.28000		4.08528	4,013.08000	4.01308		4,085.280	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,244.74000		3.24474	3,326.90000	3.32690		3,244.740	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,054.75000		4.05475	3,982.94000	3.98294		4,054.750	11.43	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 08/05/2014	Bond Future			7.89661		102.32526	7.86659	102.41255			5.82	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	5.74	Call	5.48000		0.00548	6.47000	0.00647		5.480	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,520.73000		6.52073	6,434.43000	6.43443		6,520.730	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	5.68000		0.00568	6.70000	0.00670		5.680	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,489.55000		6.48955	6,403.28000	6.40328		6,489.550	5.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call		5.89000	0.00589		6.94000	0.00694	5.890	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,458.38000		6.45838	6,372.14000	6.37214		6,458.380	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	140.82000		0.14082	154.83000	0.15483		140.820	5.67	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,270.21000		3.27021	3,196.93000	3.19693		3,270.210	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	462.59000		0.46259	494.88000	0.49488		462.590	5.73	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,918.75000		1.91875	1,863.75000	1.86375		1,918.750	5.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.06954		103.83574	8.03677	103.92423			5.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	377.83000		0.37783	398.00000	0.39800		377.830	5.37	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,765.26000		3.76526	3,696.94000	3.69694		3,765.260	5.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	670.87000		0.67087	701.08000	0.70108		670.870	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,802.35000		2.80235	2,744.07000	2.74407		2,802.350	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	678.89000		0.67889	709.34000	0.70934		678.890	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,782.67000		2.78267	2,724.63000	2.72463		2,782.670	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	686.97000		0.68697	717.66000	0.71766		686.970	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,763.07000		2.76307	2,705.27000	2.70527		2,763.070	5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.24107		101.30334	8.20345	101.39712			5.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	541.66000		0.54166	565.14000	0.56514		541.660	5.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,109.58000		4.10958	4,039.28000	4.03928		4,109.580	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	547.06000		0.54706	570.71000	0.57071		547.060	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,088.96000		4.08896	4,018.83000	4.01883		4,088.960	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	552.50000		0.55250	576.32000	0.57632		552.500	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,068.38000		4.06838	3,998.42000	3.99842		4,068.380	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	621.01000		0.62101	646.95000	0.64695		621.010	5.23	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,825.35000		3.82535	3,757.51000	3.75751		3,825.350	5.23	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
R2030	On 08/05/2014	Bond Future			9.03545		93.62956	9.00571	93.86161				0.00	0	1,681.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	354.97000		0.35497	122.92000	0.12292		354.970		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	276.70000		0.27670	44.65000	0.04465		276.700		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	0.00000		0.00000	33.53000	0.03353		0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	198.52000		0.19852	0.00000	0.00000		198.520		0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.12814		91.00387	9.09742	91.23924				0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	1,065.35000		1.06535	829.98000	0.82998		1,065.350		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	987.63000		0.98763	752.26000	0.75226		987.630		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	910.00000		0.91000	674.63000	0.67463		910.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.20734		92.43596	9.17517	92.67854				0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,657.29000		1.65729	1,414.71000	1.41471		1,657.290		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,580.08000		1.58008	1,337.50000	1.33750		1,580.080		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,502.96000		1.50296	1,260.38000	1.26038		1,502.960		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.23112		95.47066	9.19112	95.82836				0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,224.96000		1.22496	1,582.66000	1.58266		1,224.960		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
R2037	On 08/05/2014	Bond Future	9.38	Call	1,312.16000		1.31216	1,669.86000	1.66986		1,312.160		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

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	9.39	Call	1,399.22000		1.39922		1,756.92000	1.75692	1,399.220		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.31861		92.62168		9.27735	92.98459			0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,495.77000		2.49577		2,132.86000	2.13286	2,495.770		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	2,404.33000		2.40433		2,041.42000	2.04142	2,404.330		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	2,313.03000		2.31303		1,950.12000	1.95012	2,313.030		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.39361		93.96208		9.35070	94.33431			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,506.21000		2.50621		2,878.44000	2.87844	2,506.210		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2,588.83000		2.58883		2,961.06000	2.96106	2,588.830		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,671.33000		2.67133		3,043.56000	3.04356	2,671.330		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.14658		102.57554		8.12190	102.66857		7.51	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	8.29000		0.00829		9.58000	0.00958	8.290	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,346.62000		8.34662		8,254.88000	8.25488	8,346.620	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	8.59000		0.00859		9.92000	0.00992	8.590	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,305.37000		8.30537		8,213.67000	8.21367	8,305.370	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	8.89000		0.00889		10.26000	0.01026	8.890	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,264.13000		8.26413		8,172.47000	8.17247	8,264.130	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.29583		100.05644		8.26947	100.15071		7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	758.73000		0.75873		789.18000	0.78918	758.730	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,876.27000		3.87627		3,812.45000	3.81245	3,876.270	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	768.57000		0.76857		799.29000	0.79929	768.570	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,849.00000		3.84900		3,785.45000	3.78545	3,849.000	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	778.50000		0.77850		809.48000	0.80948	778.500	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,821.83000		3.82183		3,758.54000	3.75854	3,821.830	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,142.27000		1.14227		1,182.08000	1.18208	1,142.270	7.23	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,007.10000		3.00710		2,952.64000	2.95264	3,007.100	7.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.43404		101.63015		8.40462	101.72975		7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	700.08000		0.70008		725.00000	0.72500	700.080	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,738.03000		5.73803		5,663.35000	5.66335	5,738.030	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	707.16000		0.70716		732.26000	0.73226	707.160	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,709.16000		5.70916		5,634.66000	5.63466	5,709.160	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	714.30000		0.71430		739.59000	0.73959	714.300	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,680.35000		5.68035		5,606.04000	5.60604	5,680.350	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,735.85000		1.73585		1,781.95000	1.78195	1,735.850	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,252.41000		3.25241		3,198.91000	3.19891	3,252.410	7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.33487		95.75702		9.29993	96.09622			0.00	0	13,552.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,932.89000		2.93289		2,593.69000	2.59369	2,932.890		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	2,830.76000		2.83076		2,491.56000	2.49156	2,830.760		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	2,728.82000		2.72882		2,389.62000	2.38962	2,728.820		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.41528		97.04903		9.37927	97.39316			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,097.15000		2.09715		2,441.28000	2.44128	2,097.150		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	2,188.50000	2.18850		2,532.63000	2.53263		2,188.500		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,279.68000	2.27968		2,623.81000	2.62381		2,279.680		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			9.49045	94.14918		9.45296	94.50233				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,110.74000	2.11074		2,463.89000	2.46389		2,110.740		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	2,200.72000	2.20072		2,553.87000	2.55387		2,200.720		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,290.53000	2.29053		2,643.68000	2.64368		2,290.530		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.35176	97.44696		8.32717	97.55311			9.14	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	8.36000	0.00836		9.68000	0.00968		8.360	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,919.53000	9.91953		9,814.70000	9.81470		9,919.530	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	8.66000	0.00866		10.03000	0.01003		8.660	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,871.17000	9.87117		9,766.39000	9.76639		9,871.170	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	8.98000	0.00898		10.38000	0.01038		8.980	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,822.85000	9.82285		9,718.10000	9.71810		9,822.850	8.90	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.48906	95.24408		8.46306	95.35171			8.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	951.76000	0.95176		988.61000	0.98861		951.760	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,328.76000	4.32876		4,257.98000	4.25798		4,328.760	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	963.68000	0.96368		1,000.84000	1.00084		963.680	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,297.52000	4.29752		4,227.05000	4.22705		4,297.520	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	975.70000	0.97570		1,013.17000	1.01317		975.700	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,266.40000	4.26640		4,196.24000	4.19624		4,266.400	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.60970	96.74236		8.58124	96.85535			8.67	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	922.43000	0.92243		953.94000	0.95394		922.430	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,127.67000	6.12767		6,046.19000	6.04619		6,127.670	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	931.68000	0.93168		963.41000	0.96341		931.680	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,094.58000	6.09458		6,013.32000	6.01332		6,094.580	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	941.00000	0.94100		972.95000	0.97295		941.000	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,061.58000	6.06158		5,980.54000	5.98054		6,061.580	8.46	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.45670	92.01138		8.43730	92.10565			10.67	0.00	0	11,020.00
R208	On 08/05/2014	Bond Future	6.29	Call	7.72000	0.00772		8.82000	0.00882		7.720	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,317.99000	11.31799		11,224.82000	11.22482		11,317.990	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	8.01000	0.00801		9.15000	0.00915		8.010	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,262.27000	11.26227		11,169.14000	11.16914		11,262.270	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	8.31000	0.00831		9.49000	0.00949		8.310	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,206.58000	11.20658		11,113.49000	11.11349		11,206.580	10.40	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.57462	93.36984		8.55430	93.46536			10.47	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,134.62000	1.13462		1,169.68000	1.16968		1,134.620	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,914.18000	4.91418		4,853.72000	4.85372		4,914.180	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,878.60000	4.87860		4,818.42000	4.81842		4,878.600	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,148.41000	1.14841		1,183.75000	1.18375		1,148.410	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,162.32000	1.16232		1,197.94000	1.19794		1,162.320	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,843.18000	4.84318		4,783.28000	4.78328		4,843.180	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,956.83000	1.95683		2,005.94000	2.00594		1,956.830	10.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	8.28	Put	3,353.94000		3.35394		3,307.53000	3.30753	3,353.940	10.42	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.68388		91.43864	8.66176	91.53919		0.00	10.32	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,048.05000		1.04805	1,077.34000	1.07734	1,048.050	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	6,920.49000		6.92049	6,849.23000	6.84923	6,920.490	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,058.70000		1.05870	1,088.19000	1.08819	1,058.700	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	6,882.11000		6.88211	6,811.05000	6.81105	6,882.110	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,069.42000		1.06942	1,099.13000	1.09913	1,069.420	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,843.82000		6.84382	6,772.98000	6.77298	6,843.820	10.08	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,721.13000		2.72113	2,775.24000	2.77524	2,721.130	10.26	10.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,561.13000		3.56113	3,514.69000	3.51469	3,561.130	10.26	10.26	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15983		73.42980	9.12495	73.68644		20.47	20.47	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	7.84	Call	173.53000		0.17353	196.80000	0.19680	173.530	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,955.79000		10.95579	10,722.42000	10.72242	10,955.790	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	178.47000		0.17847	202.26000	0.20226	178.470	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,870.07000		10.87007	10,637.22000	10.63722	10,870.070	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,784.61000		10.78461	10,552.29000	10.55229	10,784.610	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	183.53000		0.18353	207.85000	0.20785	183.530	19.99	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	857.04000		0.85704	933.85000	0.93385	857.040	20.11	20.11	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,961.47000		5.96147	5,781.64000	5.78164	5,961.470	20.11	20.11	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,079.54000		2.07954	2,214.58000	2.21458	2,079.540	20.35	20.35	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,267.24000		3.26724	3,145.64000	3.14564	3,267.240	20.35	20.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,566.25000		1.56625	1,498.33000	1.49833	1,566.250	20.64	20.64	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,996.60000		3.99660	4,185.32000	4.18532	3,996.600	20.64	20.64	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,591.92000		4.59192	4,791.97000	4.79197	4,591.920	20.73	20.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,266.46000		1.26646	1,209.87000	1.20987	1,266.460	20.73	20.73	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,168.69000		5.16869	5,378.03000	5.37803	5,168.690	20.81	20.81	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,032.91000		1.03291	985.61000	0.98561	1,032.910	20.81	20.81	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	867.01000		0.86701	826.60000	0.82660	867.010	20.88	20.88	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,666.63000		5.66663	5,882.86000	5.88286	5,666.630	20.88	20.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.23804		74.51397	9.20216	74.77430		20.94	20.94	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,463.87000		3.46387	3,600.81000	3.60081	3,463.870	20.84	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,919.17000		4.91917	4,795.78000	4.79578	4,919.170	20.84	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,496.07000		3.49607	3,633.76000	3.63376	3,496.070	20.84	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,876.79000		4.87679	4,754.15000	4.75415	4,876.790	20.84	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,528.44000		3.52844	3,666.87000	3.66687	3,528.440	20.85	20.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,834.70000		4.83470	4,712.80000	4.71280	4,834.700	20.85	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.30967		72.53824	9.27236	72.80548		20.97	20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,001.45000		4.00145	4,135.84000	4.13584	4,001.450	20.85	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,342.17000		6.34217	6,209.32000	6.20932	6,342.170	20.85	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,032.25000		4.03225	4,167.27000	4.16727	4,032.250	20.85	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,297.97000		6.29797	6,165.75000	6.16575	6,297.970	20.85	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,063.17000		4.06317	4,198.82000	4.19882	4,063.170	20.86	20.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,254.00000		6.25400	6,122.41000	6.12241	6,254.000	20.86	20.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00		0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future		159.86146	159.86146		158.82441	158.82441			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	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	128.54000	0.12854	1,165.59000	1.16559	128.540		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	138.54000	0.13854	1,175.59000	1.17559	138.540		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	148.54000	0.14854	1,185.59000	1.18559	148.540		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future		162.24070	162.24070		161.18807	161.18807			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	3,250.70000	3.25070	2,198.07000	2.19807	3,250.700		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	3,240.70000	3.24070	2,188.07000	2.18807	3,240.700		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	3,230.70000	3.23070	2,178.07000	2.17807	3,230.700		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future		127.55848	127.55848		127.56348	127.56348			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	2,431.52000	2.43152	2,426.52000	2.42652	2,431.520		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	2,441.52000	2.44152	2,436.52000	2.43652	2,441.520		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	2,451.52000	2.45152	2,446.52000	2.44652	2,451.520		0.00	0	0.00
R211	On 07/08/2014	Bond Future		127.89911	127.89911		127.90404	127.90404			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	90.89000	0.09089	85.96000	0.08596	90.890		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	100.89000	0.10089	95.96000	0.09596	100.890		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	110.89000	0.11089	105.96000	0.10596	110.890		0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future		128.95311	128.95311		128.95462	128.95462			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,036.89000	3.03689	3,035.38000	3.03538	3,036.890		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,046.89000	3.04689	3,045.38000	3.04538	3,046.890		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	3,056.89000	3.05689	3,055.38000	3.05538	3,056.890		0.00	0	0.00
R212	On 07/08/2014	Bond Future		129.16242	129.16242		129.16382	129.16382			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	172.42000	0.17242	173.82000	0.17382	172.420		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	162.42000	0.16242	163.82000	0.16382	162.420		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	152.42000	0.15242	153.82000	0.15382	152.420		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.00711	84.17800		8.97219	84.43986		18.34	0.00	0	21,730.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Call	164.07000		0.16407		186.29000	0.18629	164.070	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,378.24000		11.37824	11,138.60000	11.13860	11,378.240	17.88	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	168.69000		0.16869	191.41000	0.19141	168.690	17.88	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,293.16000		11.29316	11,054.02000	11.05402	11,293.160	17.88	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	173.42000		0.17342	196.64000	0.19664	173.420	17.88	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,208.31000		11.20831	10,969.67000	10.96967	11,208.310	17.88	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future			9.08972		85.42046	9.05373	85.68609		18.36	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,292.76000		3.29276	3,427.14000	3.42714	3,292.760	18.20	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,161.73000		5.16173	5,030.48000	5.03048	5,161.730	18.20	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,324.58000		3.32458	3,459.73000	3.45973	3,324.580	18.20	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,117.54000		5.11754	4,987.06000	4.98706	5,117.540	18.20	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,356.57000		3.35657	3,492.50000	3.49250	3,356.570	18.20	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,073.61000		5.07361	4,943.91000	4.94391	5,073.610	18.20	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future			9.16665		83.22080	9.12912	83.49372		18.36	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,965.93000		3.96593	4,101.09000	4.10109	3,965.930	18.19	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,386.12000		6.38612	6,248.36000	6.24836	6,386.120	18.19	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,997.00000		3.99700	4,132.82000	4.13282	3,997.000	18.19	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,341.58000		6.34158	6,204.48000	6.20448	6,341.580	18.19	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,028.22000		4.02822	4,164.68000	4.16468	4,028.220	18.19	0.00	0	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,297.28000		6.29728	6,160.82000	6.16082	6,297.280	18.19	0.00	0	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R214	On 08/05/2014	Bond Future			9.24751		74.21358	9.20746	74.51917		21.74	0.00	0	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,948.13000		1.94813	2,094.88000	2.09488	1,948.130	21.61	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	3,951.01000		3.95101	3,792.17000	3.79217	3,951.010	21.61	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,978.42000		1.97842	2,126.55000	2.12655	1,978.420	21.61	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,901.82000		3.90182	3,744.36000	3.74436	3,901.820	21.61	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,009.01000		2.00901	2,158.50000	2.15850	2,009.010	21.62	0.00	0	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,853.06000		3.85306	3,696.96000	3.69696	3,853.060	21.62	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future			9.32468		75.21580	9.28347	75.52580		21.68	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,148.75000		5.14875	5,345.51000	5.34551	5,148.750	21.88	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,564.53000		3.56453	3,451.29000	3.45129	3,564.530	21.88	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,188.40000		5.18840	5,385.95000	5.38595	5,188.400	21.89	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,532.03000		3.53203	3,419.58000	3.41958	3,532.030	21.89	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,228.18000		5.22818	5,426.52000	5.42652	5,228.180	21.89	0.00	0	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,499.78000		3.49978	3,388.12000	3.38812	3,499.780	21.89	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future			9.39661		73.11061	9.35383	73.42826		21.73	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,147.18000		6.14718	6,346.00000	6.34600	6,147.180	21.83	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,383.71000		4.38371	4,264.88000	4.26488	4,383.710	21.83	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,185.61000		6.18561	6,385.09000	6.38509	6,185.610	21.83	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,351.24000		4.35124	4,233.07000	4.23307	4,351.240	21.83	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,224.11000		6.22411	6,424.25000	6.42425	6,224.110	21.84	0.00	0	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,318.97000		4.31897	4,201.46000	4.20146	4,318.970	21.84	0.00	0	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,308.40000		21,308.40000	21,451.48000	21,451.48000		0.00		0	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.81800		4.81800	4.85580	4.85580		13.07	0.00	0	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	12.05460		0.01205	18.00320	0.01800	12.055	14.91	0.00	0	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	184.05460		0.18405	152.20320	0.15220	184.055	14.91	0.00	0	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	192.93730		0.19294	160.67260	0.16067	192.937	15.00	0.00	0	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	10.93730		0.01094	16.47260	0.01647	10.937	15.00	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
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	9.91870	0.00992		15.06770	0.01507	9.919	15.10	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	201.91870	0.20192		169.26770	0.16927	201.919	15.10	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.75820	4.75820		4.79620	4.79620		13.25	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	41.75280	0.04175		49.04240	0.04904	41.753	13.27	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	323.55280	0.32355		292.84240	0.29284	323.553	13.27	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	39.99620	0.04000		46.86460	0.04686	39.996	13.30	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	331.79620	0.33180		300.66460	0.30066	331.796	13.30	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	38.30650	0.03831		44.96040	0.04496	38.307	13.33	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	340.10650	0.34011		308.76040	0.30876	340.107	13.33	0.00	0	0.00

Total for Derivatives : **661,627,869.99** **106,565** **4 193 263.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.96022			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.65500	105.38681		7.65500	105.36494			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.24347			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.19000	104.48219		9.19000	104.45627			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000		0.00000	100.11538			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000		0.00000	100.21154			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			10.05500	95.85253		10.05500	95.82655			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.95500	103.67168		7.95500	103.64934			0.00	0	7,250,000,000.00
AB07	On 07/03/2014	Spot Bond			6.95000	108.73789		6.95000	99.92389			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.59831			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.33000	105.96328		9.33000	105.93660			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.56000	136.42104		1.56000	136.40262			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.65000	125.68095		2.65000	257.30448			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	100.12090			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000		0.00000	101.32553			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000		0.00000	101.81170			0.00	0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000		0.00000	101.37600			0.00	200,000,000	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000		0.00000	101.43834			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000		0.00000	101.47975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.95668			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.41500		108.37887		8.41500	108.35420			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.35686			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.20000		104.79119		8.20000	104.76794			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.78881			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23808			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.99300			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.85952			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.09984			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27905			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50525			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.01217			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.64070			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.01000		137.68957		6.01000	132.55614			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.35000		127.23253		3.35000	127.20915			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.31000		114.36857		4.31000	114.34464			0.00	0	20,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.16000		98.28398		5.16000	98.26111		64,330,236,000,000.00	12,467,100,000	4,155,700,000.00	
ABLI06	On 19/07/2020	Spot Bond	6.31000		100.06854		6.31000	100.04216			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.73000		109.68292		11.73000	109.64838			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49387			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.53146			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.64325			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.72730			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.81000		108.02269		4.81000	107.99865		29,984,097,000,000.00	6,233,700,000	2,077,900,000.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000		43.75862		100.00000	43.65027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.39000		162.36847		2.39000	162.34292			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.96930		2.76000	155.94320			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.42000		163.31569		2.42000	163.28986			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.15000		169.29009		2.15000	169.26456			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.72625		72.11854		8.72625	72.10201			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.72625		72.11854		8.72625	72.10201			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	89.91000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.32369			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	90.03000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.86000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.18000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	85.87000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.93643			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.82244			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.82000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.74000		102.50353		7.74000	102.48215			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	84.86000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	84.96000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12505			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.94500		114.19117		7.94500	114.16659			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83677			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.24000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	82.34000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.97000		91.19168		2.97000	99.01872			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.88500		97.82841		2.88500	145.93527			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.75000		111.43852		2.75000	193.18491			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	80.88000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.05500		86.64900		10.05500	86.62590			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	90.53000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.61900			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.28500			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	9.98500		105.75090		9.98500	105.72259			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	9.93000		106.15506		9.93000	106.12680			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.51500		88.86064		9.51500	88.83796			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	95.60000			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	10.02500		105.45837		10.02500	105.43003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.28000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.84192			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.64400			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.03000	107.40035		9.03000	107.37415			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.60500	103.56137		7.60500	103.54002			0.00	0	680,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.55000	95.82967		9.55000	95.80511		1,910,000,000,000.00		200,000,000	500,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.18500	94.54799		10.18500	90.13169			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.30500	106.29991		8.30500	106.27602			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.26000	131.41818		2.26000	128.87111			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.46000	206.13167		2.46000	261.12724			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.50000	121.58450		1.50000	124.27973			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.46000	120.70723		2.46000	123.11222			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.63920		100.00000	46.52370			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.10500	108.22542		12.10500	108.19028			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29091			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.70527		100.00000	2.69858			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29830			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40298			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	16.12469		100.00000	16.08476			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.28351			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.64531		11.00000	61.62769			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.12469		100.00000	16.08476			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54047			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.70573			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.46678			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51657			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53848			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71386			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71386			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71797			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.42697			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71797			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70977			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	87.74064			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.39900			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26132			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48674			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.53631			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.55619			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.51637			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.42697			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.00500	102.02995	10.00500	102.00124			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.30756			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.64791			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.34154			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	81.30496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.06839			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.14760			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.46671			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25426			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25426			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.02169			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41690			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40495			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.49853			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.49689			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70482			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35849			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47880			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.67836			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30893			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.47271			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23178			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.20984			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44104			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28165			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24775			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31356			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43705			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36730			0.00	0	0.00

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	101.28764			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30957			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.65249		10.23000	104.62365			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33131			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29761			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.82556			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.88740			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23211			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.13000	100.63564		10.13000	100.60833			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43100			0.00	200,000,000	400,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.69334		1.75000	110.75301			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30758			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31136			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40699			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45664			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35732			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44671			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.16983			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.64093			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.50114			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.46657			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.77734			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44671			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39606			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.48058			0.00	0	0.00

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	101.50646			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29743			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.32734			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.51252			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.50231			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61546			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41692			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59958			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.16758			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61546			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.48255			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.53606			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.53606			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.72015			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.57631			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31758			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30367			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.20178			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34143			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34739			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40699			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31957			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31758			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.44881			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47584			0.00	0	0.00

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	100.67539			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.09789			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.09904			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.89681		100.00000	8.87453			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.18959			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.20948			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22272			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.71677			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80237			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.91637			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.68717			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.66500		98.47419		8.66500	98.45125			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92501			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.09887			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.11000		101.92250		9.11000	101.89743			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.62500		116.30422		9.62500	116.27419			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		64.48553		100.00000	64.32585			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.00500		110.49152		8.00500	105.04463			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		61.34975		100.00000	61.19782			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.44909		100.00000	15.41472			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.13500		151.05229		3.13500	151.02547			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55411			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92964			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.32796			0.00	200,000,000	50,000,000.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.76215			0.00	0	0.00

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	101.36792			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23683			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		100.00000	8.67652		100.00000	8.65479			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.83949			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.21820			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46693			0.00	0	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13766			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.60000	104.85809		9.60000	104.83109			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20015			0.00	0	300,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.72540			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.97657			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.96267			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	99.96128			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.09000	99.75672		10.09000	99.72975			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.90500	110.37993		7.90500	110.35643			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25053			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12813			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.18000	103.96302		8.18000	103.94014			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.48000	105.53187		9.48000	105.50503			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.74619	103.64803		11.74619	102.94390			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.59053	101.84332		11.59053	101.85643			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.63981	101.72552		11.63981	101.78666			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.65845			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.68910	101.51217		11.68910	101.63036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	12.55076		99.85881		12.55076	99.67046			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.70063			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.70063			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.70071			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.99619		100.12022		11.99619	100.85503			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.89950		102.41240		11.89950	101.54476			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.59053		101.84332		11.59053	101.85643			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.84278		101.44086		11.84278	101.59623			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.01115		94.72196		11.01115	100.96970			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.60788			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59447			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59447			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.50239			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	11.05269		100.43310		11.05269	100.92211			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.25500		98.98419		12.25500	98.75611			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	12.18000		65.12009		12.18000	96.15072			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44770			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.54633		9.28000	101.59251			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.56936			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.00000		64.02671		12.00000	95.89795			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.51914			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.56100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.56100			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49904			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12491			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.57386			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99176			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	101.57386			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90880			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.74619	104.12116		14.74619	103.43649			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.96197	101.42122		15.96197	101.23687			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.85191	100.96342		14.85191	101.51402			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.10367			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.10367			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.10367			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.18692			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.09845			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.08863		100.00000	14.06190			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.84975		100.00000	21.79564			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.88572		100.00000	19.83648			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.27514		100.00000	12.24474			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.29670		100.00000	12.26591			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.84122		100.00000	14.80447			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.85967		100.00000	12.82782			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	94.88206		100.00000	94.64951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65853			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.72860			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.77142			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.36000	103.04643		2.36000	169.53309			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.54500	96.06881		8.54500	137.36572			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.54500	90.13347		8.54500	137.73857			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.93000	96.60999		8.93000	96.58680			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.50507			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.91960			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.34619			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.69000	97.81518		8.69000	97.79219			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54929			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69282			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70953			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76520			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82084			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97615			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.89480		100.00000	14.85791			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60581			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63611			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64909			0.00	0	0.00

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	100.65342			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70532			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77443			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.32231	100.00000	9.29922				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.32231	100.00000	9.29922				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31396			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42823			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45939			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.03000	103.52891	9.03000	103.50365				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55286			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71888			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.68706	100.00000	6.67050				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.68706	100.00000	6.67050				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.65000	102.20865	6.65000	102.19055			12,157,530,000,000.00	1,828,200,000	1,114,100,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.72029			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96961			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.32152			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	97.28974			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.89887			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.17111			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.19925			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.16882			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.17761			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19357			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25963			0.00	0	0.00

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	100.36985			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	45.37041		100.00000	45.25679			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.11819		100.00000	15.08075			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.24614			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		8.00000	107.52042		8.00000	107.49712			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		10.13000	113.78123		10.13000	113.75018			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.86301			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.76691			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.78000	104.81900		9.78000	104.79134			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.91000	97.92695		11.91000	97.89566			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.78055			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.16000	98.75696		12.16000	98.72477			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.46238			0.00	0	5,500,000.00
CBL16	On 18/05/2017	Spot Bond		10.02000	101.17812		10.02000	101.15080			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.19412			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.60000	94.30526		12.60000	94.27344			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.57570			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.01028			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.49407			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.84000	92.40795		10.84000	92.38100			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.37500	115.31612		10.37500	115.28408			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.22500	111.29549		10.22500	111.26501			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.56500	115.95914		9.56500	115.92921			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.79739			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.38000	104.61925		12.38000	104.58454			0.00	0	0.00

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	100.40625			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.72757			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.51255			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.38381			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.59914			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.92941			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.06547			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39239			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.38828			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41003			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.82572			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.38484			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	91.82302		100.00000	91.60594			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	91.82302		100.00000	91.60594			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	91.82302		100.00000	91.60594			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46681			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	91.82302		100.00000	91.60594			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.58070			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90569			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.70356		10.11000	101.67585			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90569			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00848			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	114.48431		2.76000	114.46510			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.55118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond		3.14000	111.50385		3.14000	114.31115			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.08791		8.25000	100.06593			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	101.90569			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90569			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	119.36920		3.10000	113.93244			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	119.38968		2.40000	113.95418			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.13156			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.23407			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82780			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		9.00500	102.10259		9.00500	102.07789			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85299			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83966			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74479			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75658			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.05500	102.24734		9.05500	102.22247			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.05500	102.24734		9.05500	102.22247			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		9.10500	100.98377		9.10500	100.95908			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.50665			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67790			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.75077			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.75077			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	99.43347		100.17539	98.92792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06132			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.33553			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52971			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.13590			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.14467			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.20215		9.35000	100.17686			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.20215		9.35000	100.17686			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.11654			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.11686			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.61636			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22325			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.34015			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.21897			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15719			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.18961			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24344			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24344			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24344			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24344			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24344			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		9.93000	103.13290		9.93000	103.10529			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24309			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27359			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27359			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63571			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73573			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20712			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38712			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37719			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39713			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.13925			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14088			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39314			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.61861			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92134			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24730			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15219			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33745			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.43407			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.05867			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45034			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.83807			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33805			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43235			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21499			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62017			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36006			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36006			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35687			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.85698			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.17065			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.42386			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.27426			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.97372			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.42211			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.68540			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.36352			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.38463			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.33500	93.10240		11.33500	93.07405			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.85500	94.80499		11.85500	94.77484			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28868			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.63927			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.37561			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68064			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.71023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	107.38054	8.80500	102.97105				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41692				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56699				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	120.14481				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.49040				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.52018				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.63530				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.53606				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20997				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20997				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20997				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.70587				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.17079				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.63677				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28868				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.36426				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.42161				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.20899				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61291				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.92679				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29721				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20828				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.78528				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32735				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.57973				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60562			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.42399			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.19948			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25457			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.56949			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.18151			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.18151			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.05950			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.54618			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.19525			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.18884			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.58354			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57831			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.56533			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.22380		10.55000	100.68912			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.51500		102.43976		10.51500	102.93994			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.56241			0.00	4,000,000,000	2,000,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.65011			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.65500		104.45343		12.65500	104.95472			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.52130			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.68500		100.83325		12.68500	100.65419			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.11500		100.46670		11.11500	100.29914			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.18245			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.79058		7.01000	38.40172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.53321			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		8.93000	96.60999		8.93000	130.03329			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.54500	31.33983		8.54500	137.36572			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.54500	31.74370		8.54500	137.73857			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.58920			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.49164			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02904			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02904			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52653			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41501			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43698			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44671			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68064			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.29969			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.03745			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.55500	110.74315		9.55500	108.22326			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.48000	100.52516		9.48000	100.49958			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.75000	111.34394		10.75000	111.31192			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.90500	105.55573		8.90500	105.53047			0.00	0	1,640,000,000.00
COJ07	On 23/03/2021	Spot Bond		10.34000	106.97666		10.34000	106.94687			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.64500	94.98963		10.64500	94.96257			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.27500	96.74011		11.27500	96.71096			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.27500	89.55346		11.27500	89.52649			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.05745			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54609			0.00	0	10,000,000.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.51631			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.09338			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.66000		97.21537		11.66000	98.15042			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.36139		100.00000	10.33573			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.58387			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.75500		97.24439		8.75500	97.22137			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.09609			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.86853			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.47117			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.40485			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.92283			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.53512			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.61526			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.78500		118.04916		7.78500	118.02439			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.04500		102.46825		9.04500	102.44321			0.00	0	3,450,268,200.00
DV23	On 27/02/2023	Spot Bond	9.39500		103.75267		9.39500	103.72636			0.00	0	4,429,999,300.00
DV24	On 18/02/2024	Spot Bond	9.50500		101.54134		9.50500	101.51530			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.85500		102.27860		9.85500	102.25143			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88458			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.88708			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond		8.63500	124.71810		8.63500	124.68898			776,873,680,000.00	89,968,000	1,826,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.88239			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.36429		0.10000	131.61903			2,000,000,000.00	20,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.26000	115.23583		2.31500	114.47357			45,200,000,000.00	20,000,000	2,510,000,000.00
EL29	On 19/11/2029	Spot Bond		2.32500	101.96353		2.32500	101.94762			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.42500	100.70361		2.42500	100.68764			0.00	0	22,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.24000	102.47687		10.24000	102.44860			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.09000	108.26285		10.09000	102.88506			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.32500	101.59660		10.32500	101.56835			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.70500	91.51608		10.70500	95.67155			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23334			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.83198			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.42494			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20681			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.19104			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	96.25668		100.00000	95.74468			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	103.28326		100.00000	103.00710			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	91.94556		100.00000	91.72075			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.83732		3.00000	128.81487			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.96500	103.31268		11.96500	103.27951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.67493			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69852			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.08260			0.00	400,000,000	200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.52000		83.99152		10.52000	97.34361			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.07327			0.00	0	20,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.06196			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31318			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.28863			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28040			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31884			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.30824			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26782			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27546			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25993			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27111			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25770			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26701			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.43500		100.51959		7.43500	100.49955			0.00	0	298,000,000.00
ES18	On 20/04/2018	Spot Bond	8.31500		106.62466		8.31500	106.60080			19,482,045,000.00	2,343,000	6,828,108,900.00
ES23	On 25/01/2023	Spot Bond	8.93000		107.50518		8.93000	107.47924			0.00	0	1,224,000,000.00
ES26	On 02/04/2026	Spot Bond	9.13500		94.00272		9.13500	93.97965			0.00	0	15,166,824,200.00
ES33	On 15/09/2033	Spot Bond	9.76500		83.92534		9.73000	84.15990			0.00	0	15,929,500,000.00
ES42	On 25/04/2042	Spot Bond	9.92000		89.63864		9.92000	89.61480			0.00	0	8,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13923			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20739			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.05033			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.74022			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.83465			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.04888		100.00000	11.02122			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.75248		100.00000	10.72556			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.37717			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.43930			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.56352			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.68767			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.20500		105.13991		7.20500	105.11935			11,846,461,000,000.00	1,644,200,000	1,662,100,000.00
FRB05	On 21/12/2018	Spot Bond	10.00000		96.07049		10.00000	96.04474			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.34093			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34086			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.63191			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.85662			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.80000		103.08265		11.80000	103.05018			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07378			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000		121.45008		2.56000	122.24498			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.49000		127.25059		2.49000	260.51911			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.68000		95.81066		2.68000	101.82914			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.86500		98.05432		2.86500	146.27235			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.64000		113.23116		2.64000	196.29312			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.21500		113.78953		8.21500	113.76422			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.97500		59.61004		7.97500	58.92203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond		9.48600	38.08467	9.48600	37.17553			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond		9.72000	36.82370	9.72000	35.17553			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	102.28476			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.21524			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	102.67893			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.50120			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.20927			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.20927			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.20573			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.72578			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.99492			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.46687			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.63020			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	102.94617			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond		7.47000	100.26631	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond		7.47000	100.26631	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.96379			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.61546			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	101.53011			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.76432			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	101.58569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.21398		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	101.69879			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14069			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07139			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.16028		100.09221	14.12519			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42089			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.51282			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.71752			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94453			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19247			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.97997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59027			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	101.61022			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45287			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49636			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.02188			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.35754			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.46657			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.48194		13.22500	55.46189			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37123			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37322			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.10405			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44472			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.92500	87.35998		3.92500	90.36320			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51621			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51621			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.21571			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28868			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.68742			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73869			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41692			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37918			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.61847			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.64919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.41952			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.61184			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.71443			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.92283			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48047			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.10708			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30448			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25426			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.81161			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.61713			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.80507			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.59619			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58631			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.85219			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.33742			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62497			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.80000		114.57975		3.80000	112.04897			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61813			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63605			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.78000		105.27876		3.78000	112.20554			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000		99.00592		1.84000	121.44472			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.80000		102.53036		3.80000	112.04897			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.82000		101.65141		2.82000	119.78023			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.89000		102.55964		2.89000	124.98278			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.74408			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.20653			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.24801			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.38710			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60622			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.45503			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90082			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.82520			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54202			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.04057			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54003			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.29337			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.55628			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.44222			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.99975		100.00000	9.97500			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		13.51979		100.00000	13.48704			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.96000		142.71789		4.96000	142.68543			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.55041			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51847			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.86142			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.99335			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.68764			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.17376			0.00	0	3,100,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.21820			0.00	0	3,900,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	83.52121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.94000		88.91292		2.94000	115.71943			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.66253			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.14513		10.38000	101.11635			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.14513		10.38000	101.11635			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.65002			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.42750			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.74573			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.25000		100.06028		2.25000	100.04375			0.00	0	5,040,000,000.00
FRS109	On 07/12/2033	Spot Bond	3.45000		174.45926		3.45000	174.42306			0.00	0	1,400,000,000.00
FRS36	On 07/12/2023	Spot Bond	3.00000		122.32833		3.00000	250.43834			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.50000		127.15180		2.50000	260.31679			4,500,000,000,000.00	1,800,000,000	1,800,000,000.00
FRS43	On 07/12/2023	Spot Bond	3.22000		120.27645		3.22000	246.23613			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.93000		98.97877		2.93000	119.09603			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.59754			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.46000		123.13188		2.46000	119.34785			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78299			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01970			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.55499			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		92.38094		2.92000	92.36503			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.97208		104.97509	13.93674			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.17325		101.07593	22.11781			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.47313		100.44759	13.43963			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28638			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.39159		100.76967	20.34075			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.47000		103.51856		2.47000	103.50204			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	100.86150			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.64000		94.14254		2.64000	102.22376			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.34392			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.67000		93.86989		2.67000	101.92763			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.06440			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.70000		125.19525		2.70000	324.74449			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.97092			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.44671			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.42132			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40133			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.07716			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.05627			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.26279			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.99332			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.46000		101.01406		6.46000	100.99675			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.09500		105.74207		7.09500	105.72170			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.13500		103.44911		8.13500	103.42632			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.53000		103.89679		8.53000	103.87283			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.68000		110.23162		8.68000	110.20590			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.11500		102.18339		9.11500	102.15823			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.31000		100.97998		9.31000	100.95474			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.86500		87.66452		9.86500	87.64158			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.97500		107.49427		9.97500	107.46553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.29500	97.38954	10.29500	98.33055				80,301,000,000.00	7,800,000	10,507,800,000.00
FRX31	On 21/02/2031	Spot Bond	10.68500	91.08717	10.68500	91.06097				0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.57000	79.75324	10.57000	79.73067				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10612				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.16787				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.21774				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.23768				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.28748				0.00	0	70,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.36719				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.42696				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.68585				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18251				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19234				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.20113				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.20324				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.20913				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.21801				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.22540				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.25789				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.26974				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.95142				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.83000	102.82925	9.83000	102.80214				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	100.47562				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.77705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB94	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.15499			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	100.53590			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55002			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57731			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.61116			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65810			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.86754			0.00	0	10,000,000.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08816			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.81141			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.41115			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96010			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84948			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.20739			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000		295,180,000,000,000.00	2,951,800,000	2,951,800,000.00	
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03538			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12155			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36170			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74114			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.69848			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.81138			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.54994			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.55674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56896			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.45506			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	100.73391			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.57313	101.24001		8.57313	96.11091			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	100.77386			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.92542	101.27946		8.92542	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	100.82520			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.37513	101.33361		9.37513	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88790			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	100.81747			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93284			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.97100			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.29413			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	95.57656		9.89000	100.37403			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.77500	105.55128		8.77500	105.52624			0.00	0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond		2.27000	129.44771		2.27000	265.01883			4,540,000,000,000.00	2,000,000,000	10,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.25000	132.21865		2.25000	265.43254			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.71000	96.74837		9.71000	96.72304			0.00	0	3,140,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63000	97.38263		9.63000	97.35733			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	38.78563		100.00000	38.68958			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.06708		100.00000	10.04215			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	61.79437		100.00000	61.64135			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.38975		100.00000	29.31697			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.29155		100.00000	16.25120			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.85231		100.00000	8.83014			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.03000	108.47565		2.03000	108.45962			35,267,190,000,000.00	17,373,000,000	61,149,000,000.00
I2038	On 31/01/2038	Spot Bond		2.32000	107.42770		2.32000	107.41097			3,065,648,000,000.00	1,321,400,000	31,290,700,000.00
I2046	On 31/03/2046	Spot Bond		2.38000	106.19204		2.38000	106.17536			3,903,200,000,000.00	1,640,000,000	46,825,000,000.00
I2050	On 31/12/2050	Spot Bond		2.37000	112.42457		2.37000	112.40691			47,400,000,000.00	20,000,000	14,110,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.10500	107.10234		8.10500	101.91404			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65988			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51758			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.36414			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		8.09500	108.48534		8.09500	104.09796			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.60500	106.11388		8.60500	106.08918			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.18000	107.36332		9.18000	107.33671			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.02500	107.32733		8.02500	103.11906			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65381			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	4.81000		113.01618		4.81000	112.99122			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.42500		99.97560		8.42500	99.95281			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.51489			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.54516			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.66000		101.35668		1.66000	123.72368			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.53000		101.81032		2.53000	122.50442			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.55184			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.68949			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.85000		103.38557		8.85000	103.36097			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.87240			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.13137			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26187			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.43000		96.16246		9.43000	96.13811			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.86500		89.50258		9.86500	89.47878			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.63272			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.93000		97.71724		8.93000	97.69379			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.91500		96.96033		9.91500	96.91068			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56636			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.58320			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.36500		98.23987		8.36500	98.21762			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.21000		96.78834		9.21000	96.76426			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.64602			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.32620			0.00	0	300,000,000.00
IBL58	On 13/02/2017	Spot Bond	8.50000		100.49010		8.50000	100.46698			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.17000		100.53039		9.17000	100.50550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond	10.14500	101.09493	10.14500	101.06729				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00342	100.00000	0.00342				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61473				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.64742				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.49000	97.46076	9.49000	97.43594				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.86229	5.00000	101.84848				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.86229	5.00000	101.84848				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.43751	5.00000	100.42381				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.86229	5.00000	101.84848				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.89065	4.00000	101.87732				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.20743				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.12540				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.45214				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	85.13811	100.00000	84.54687				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.40980	9.20000	111.38227				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24869				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24869				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31323				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.89551	100.00000	8.87348				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.59419				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.46136				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.33673				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.10500	103.02148	10.10500	102.99342				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.08840				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.70966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27262			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.84838			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.72258		100.00000	5.70825			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.80000	94.51796		5.80000	99.90475			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.80000	99.88889		5.80000	99.79385			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.80000	99.55704		5.80000	99.46263			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.43743		5.90000	99.34162			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.32567		5.90000	99.23008			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		5.90000	99.21417		5.90000	99.11879			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		6.00000	99.08785		6.00000	98.99110			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		6.00000	98.97500		6.00000	98.87847			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		6.00000	98.87847		6.00000	98.76610			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		6.00000	98.75007		6.00000	98.65398			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.40552			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.74619	102.69176		11.74619	102.37155			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.74619	100.57000		11.74619	101.10735			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.47618			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.81206			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44409			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.70711		6.50000	102.68906			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56584			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.41984			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35064			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71974			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77462			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.35698			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10777			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.42773			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.53804			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60685			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.52260			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.11877			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15527			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25936			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.66018			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45558			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33708			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.22256			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.21992			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		100.00000	77.39460		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	56.01255		100.00000	56.01254			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.50240			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04681			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.95141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP267U	On 09/04/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.84250				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86242				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.87575				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.11500		102.57944	9.11500	102.55433				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.65000		108.47164	7.65000	103.95352			1,683,000,000,000.00		220,000,000	1,560,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.57983				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.33000		105.56773	9.33000	105.54114				0.00	0	10,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.99328				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.95110				0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.04443				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.50525				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.28500		103.56994	9.28500	103.54412				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.50456				0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.93351				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000		94.30242	3.62000	113.46709				0.00	0	10,000,000.00
IV019	On 31/03/2028	Spot Bond	4.04500		95.20230	4.04500	127.85965				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.23397				0.00	0	1,010,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.99310				0.00	0	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.97880				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.80616				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.35910				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.03000		88.70833	4.03000	89.46483				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.03000		88.63437	4.03000	96.35575				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	99.81821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.40208			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27262			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.50000	108.57166		12.50000	108.53530			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80118			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.04500	94.19196		4.04500	127.85965		75,644,736,000,000.00	18,700,800,000	6,233,600,000.00	
IV422U	On 29/05/2014	Spot Bond		100.00000	83.96379		100.00000	83.38870		1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.05054			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68056			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23754			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	94.51797		5.80000	94.51797			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.96823		5.80000	99.87304			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.85719		5.80000	99.76221			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.52555		5.80000	99.43120			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.40547		5.90000	99.30973			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.29379		5.90000	99.19826			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.18236		5.90000	99.08704			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.94280		6.00000	98.84634			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.83028		6.00000	98.73404			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.40089			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.54666			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58829			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.05626			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94363			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.35544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46527			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45859			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.36011			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46305			0.00	0	200,000,000.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.20035			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14770			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.05505			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86252			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86919			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88252			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82252			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72820			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54661			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36727			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.26945			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.08870			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.08776			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	56.96274		100.00000	56.82010			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	97.59358		100.00000	97.33334			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.66488			0.00	0	30,000,000.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	60.09854		100.00000	59.94973			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02945			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	21.55795		100.00000	21.50397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88536			0.00	0	300,000,000.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	53.56360		100.00000	53.42947			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	54.76822		100.00000	54.63107			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	59.00822		100.00000	58.86210			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	57.05763		100.00000	56.94939			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	58.41783		100.00000	58.27155			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	54.02253		100.00000	53.84819			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.06646			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.69002			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.92500	140.29756		8.92500	140.26373			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.52796			0.00	0	400,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30877			0.00	0	100,000,000.00
LBK05	On 28/02/2019	Spot Bond		100.00000	1.45568		100.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61925			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.43000	95.31484		9.43000	95.29058			0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond		9.58000	68.24830		9.58000	96.72321			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.01500	96.47719		10.01500	96.45115			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.71724			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.10500	101.70796		11.10500	101.67777			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.69049			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.21735			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.23194			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52311			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94178			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.56200			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.25579			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.84779			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	58.53605		100.00000	58.42499			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	53.56360		100.00000	53.42947			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.05101			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	62.72909		100.00000	62.57201			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	91.47870		100.00000	100.00000			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	86.69834		100.00000	100.00000			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.34970			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.99595			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.10527			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11840			0.00	300,000,000	300,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74813			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.40952			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.12353			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95286			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38518			0.00	6,000,000,000	3,000,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.88857			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.19782			0.00	0	0.00

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	100.33523			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.36172			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	93.59352		100.00000	93.36185			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	63.92207		100.00000	63.71807			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	57.26844		100.00000	57.12504			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.04493		100.00000	16.00520			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.17220		100.00000	39.07520			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.35000	102.17298		9.35000	102.14733			0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.79646			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.81132			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.31638			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.50640			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.52628			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.62567			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.88461			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.93586			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.66500	103.35598		8.66500	103.33189			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.42000	101.16782		9.42000	101.14211			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.16500	100.75291		10.16500	100.72532			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.96500	103.70045		6.96500	103.68095			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22769			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27753			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.21500	102.24898		10.21500	102.22034			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.10500	104.54483		8.10500	104.52189			0.00	0	4,995,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		9.59000	100.04462		9.59000	100.01888			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.57887		100.00000	10.55267			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05441			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.29000	99.95747		9.29000	99.93254			0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.45000	102.71717		6.45000	102.69943		180,393,793,500,000.00	27,968,030,000	9,456,010,000.00	
MTN03	On 13/07/2015	Spot Bond		8.20500	102.73421		8.20500	102.71140			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.23000	103.92782		9.23000	103.90193		165,327,944,600,000.00	17,912,020,000	40,000,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	6.16039		100.89771	6.14484			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.24290		100.61875	6.22718			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.31461			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.31964			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.32419			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.32631			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.35410			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.38623			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.39523		100.00000	0.39424			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.39523		100.00000	0.39424			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.49500	95.16356		9.49500	95.13918			0.00	0	100,000,000.00
NBK10A	On 25/07/2016	Spot Bond		8.05500	98.26452		8.05500	98.24309			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71054			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.73500	98.38089		9.73500	98.35506			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29477			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.63735			0.00	0	630,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41764			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.30573			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51792			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.23319			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.80500	108.83736		7.80500	108.81434			0.00	0	920,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.81739			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.25000	114.61729		9.25000	114.58866			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond		11.10000	32.58752		11.10000	32.57813			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.20500	105.15493		8.20500	105.13170			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74530			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.79076			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.88500	107.92371		7.88500	103.72445			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19475			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.55500	105.66591		8.55500	105.64146			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21856			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12494			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24531			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05427			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00012				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.22895				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99998				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	100.59874				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.66050				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.55999				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96236				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	84.40791				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.37184				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.33767				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.43126				0.00	10,000,000,000	5,000,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.29146				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34227				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26255				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.97880				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.21370				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.20428				0.00	0	200,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20328				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.58398				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.54476				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.27000	104.64849	10.27000	105.12988				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.43715				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.30500	103.16265	10.30500	103.50122				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.25143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	100.00000		10.18945	100.00000	100.00000				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.05500		106.96931	9.05500	106.94314				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	103.06898				0.00	0	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.06631				0.00	0	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.83608				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.68000		112.48666	12.68000	112.44846				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	110.26640				0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.35419				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.97574				0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.51000		160.22201	2.51000	160.19629				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.26500		101.39272	9.26500	101.36735				0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.23181				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.89500		102.77658	9.89500	102.74836				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.13349				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.23925				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.12714				0.00	0	200,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.12591				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.13070				0.00	400,000,000	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	10.09500		102.76794	10.09500	103.25905				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.13552				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.13076				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.13355				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.29500		102.75942	10.29500	102.73008				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.14314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.13744			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.13545			0.00	0	10,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.17130			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15982			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.13924			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.55500		109.95276		7.55500	104.37200			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.09000		115.08634		9.09000	115.05824			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.42000		120.66736		9.42000	120.63669			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.40500		163.60837		2.40500	163.58257			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.60500		123.75814		9.60500	123.72625			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.72005			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.69951			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.76512			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.60005			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32355			0.00	0	30,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.28742			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	100.00000		15.10830		100.00000	8.67652			0.00	0	25,000,000,000.00
NTC18	On 27/02/2019	Spot Bond	100.00000		8.62014		100.00000	1.45568		2,500,000,000,000,000.00	25,000,000,000	55,100,000,000.00	
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.06751			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08559			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.60133		100.00000	15.56227			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.73059		100.00000	28.65945			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.33500		105.53929		7.33500	105.51840			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.54300		100.00000	14.50658			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.38000			0.00	0	0.00

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	44.38627	100.00000	44.27635				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.94493				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.31507				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.56956				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	100.00000	56.78189	100.00000	100.00000				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	100.00000	37.86284	100.00000	100.00000				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.30426				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.17615				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.67965				0.00	0	2,035,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.95789				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51054				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.25287				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.23007				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36578				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.30466				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.25701				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.44469				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36681				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.30673				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.53189				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43930				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.36475				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.53575				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.55474				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.56328			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.66377			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.68271			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66315			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	7.10500	109.60503		7.10500	109.58389			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.82000	96.50558		6.82000	96.48771			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.34500	38.11068		8.34500	38.10212			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	7.13000	115.41618		7.10500	115.43179		4,295,904,878,103,000.00	02,511,203,100	71,180,174,800.00	
R158		On 15/09/2015	Spot Bond	7.10500	115.45406		7.10500	115.43179			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	7.00500	89.99924		7.00500	89.98213			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.10500	120.90866		7.10500	120.88534			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.93500	84.15512		6.93500	84.13927			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.56000	116.99114		8.52500	117.26159		4,059,811,102,024,000.00	74,276,997,900	77,992,800,000.00	
R187P		On 21/12/2026	Spot Bond	8.26500	35.46583		8.26500	35.45794			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.18500	33.05542		8.18500	33.04813			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.00000	270.70979		2.00000	270.67007		18,748,000,000,000.00	9,374,000,000	32,614,650,000.00	
R201		On 21/12/2014	Spot Bond	6.47500	103.48318		6.45000	103.48465		56,022,088,500,000.00	8,652,060,000	99,715,000,000.00	
R202		On 07/12/2033	Spot Bond	2.15000	210.94295		2.15000	210.91114		473,000,000,000.00	220,000,000	54,093,400,000.00	
R2023		On 28/02/2023	Spot Bond	8.47000	95.61465		8.44500	95.74393		694,963,500,000,000.00	82,050,000,000	39,197,630,000.00	
R203		On 15/09/2017	Spot Bond	7.76000	105.35803		7.73000	105.42795		1,106,083,652,832,000.00	42,536,553,200	1,672,400,000.00	
R2030		On 31/01/2030	Spot Bond	8.93000	92.87389		8.93000	92.85148		745,087,945,000,000.00	83,436,500,000	90,363,500,000.00	
R2037		On 31/01/2037	Spot Bond	9.12000	94.82047		9.12000	94.79711		1,307,352,000,000,000.00	43,350,000,000	63,831,300,000.00	
R204		On 21/12/2018	Spot Bond	8.02500	101.48754		8.00000	101.56369		1,234,735,344,352,500.00	53,861,102,100	47,170,100,000.00	
R2048		On 28/02/2048	Spot Bond	9.23500	95.08540		9.23500	95.06208		437,646,650,000,000.00	47,390,000,000	25,805,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		8.24000	96.41334		8.21500	96.50328			1,052,264,480,000,000.00	27,702,000,000	64,792,700,000.00
R208	On 31/03/2021	Spot Bond		8.36000	94.39664		8.34000	94.47512			1,395,480,806,104,000.00	66,923,541,400	61,738,117,000.00
R209	On 31/03/2036	Spot Bond		9.09500	75.76316		9.06000	76.00519			2,375,734,792,514,000.00	61,213,281,200	24,683,367,800.00
R210	On 31/03/2028	Spot Bond		2.09000	160.08733		2.14500	159.03617			1,920,710,000,000.00	919,000,000	20,550,700,000.00
R211	On 31/01/2017	Spot Bond		0.96000	126.19351		0.96000	126.17856			42,240,000,000.00	44,000,000	23,322,000,000.00
R212	On 31/01/2022	Spot Bond		1.96000	127.57321		1.96000	127.55458			4,029,760,000,000.00	2,056,000,000	83,793,700,000.00
R213	On 28/02/2031	Spot Bond		8.94000	83.28516		8.90500	83.53113			1,183,098,415,776,000.00	32,337,630,400	75,573,405,300.00
R214	On 28/02/2041	Spot Bond		9.14500	73.73513		9.14500	73.71722			1,001,011,700,000,000.00	09,460,000,000	99,702,599,900.00
R225C	On 15/03/2014	Spot Bond		6.31000	99.81020		6.31000	99.79298			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.42000	96.70397		6.42000	96.68709			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.16500	93.00327		7.16500	92.98519			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.00500	89.99924		7.00500	89.98213			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.92500	87.09029		6.92500	87.07391			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.93500	84.15512		6.93500	84.13927			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.50500	98.09443		6.50500	98.07728			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.45500	95.04790		6.45500	95.03131			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.07500	91.36138		7.07500	91.34393			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.94500	88.43954		6.94500	88.42296			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.92500	85.50954		6.92500	85.49355			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.98500	82.51381		6.98500	82.49825			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.70500	77.92308		7.70500	77.90690			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.75500	74.89535		7.75500	74.87969			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.00500	71.35793		8.00500	71.34254			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.98500	68.67510		7.98500	68.66033			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.96500	66.10586		7.96500	66.09167			0.00	0	0.00

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		7.95500	63.60949		7.95500	63.59586			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.17500	60.36665		8.17500	60.35336			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.15500	58.07188		8.15500	58.05913			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.26000	55.38748		8.26000	55.37517			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.23000	53.31037		8.23000	53.29856			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.20000	51.32596		8.20000	51.31463			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.17000	49.42967		8.17000	49.41880			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.13000	47.65976		8.13000	47.64932			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.09000	45.97091		8.09000	45.96090			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.46500	42.57501		8.46500	42.56532			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.42500	41.01585		8.42500	41.00655			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.38500	39.52898		8.38500	39.52006			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.34500	38.11068		8.34500	38.10212			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.30500	36.75740		8.30500	36.74919			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.26500	35.46583		8.26500	35.45794			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.22500	34.23283		8.22500	34.22525			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.18500	33.05542		8.18500	33.04813			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.06122			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09859			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.13656			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13551			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.97373			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.22700		100.00000	13.19387			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.05570		100.00000	6.04070			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92738			0.00	0	0.00

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	99.94517			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11131			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84734			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.89653			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09476			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.27503			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30307			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72240			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21525			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.94827			0.00	0	10,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.52775			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54096			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91574			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69834			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.74490			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.05509			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69916			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.77004			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.99397			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89152			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89152			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.81715			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.04148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81206			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.17203		12.35000	103.13788			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.84425			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.08485		100.00000	13.05209			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.85443			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.30102			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.94311			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.78183			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.14118			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.27400		100.00000	2.26843			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.86937		100.00000	9.84493			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.72343		100.00000	22.66653			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.64926		100.00000	13.63253			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.17226		100.00000	18.12675			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.18909			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.36738			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.64000		105.32150		9.64000	105.29425			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.69500		91.27284		9.69500	100.98894			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.05500		86.18343		10.05500	103.75094			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.52191			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.35500		108.85753		8.35500	108.83292			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14945			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.78000		102.07043		9.78000	102.04365			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.71304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.51132			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.69684			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.72800			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.71280			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		8.20500	104.26391		8.20500	104.24075			0.00	0	3,060,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.60000	99.33917		9.60000	99.31358			0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond		2.56000	137.16830		2.56000	133.41833			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		8.56500	113.27195		8.56500	113.24571			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.42500	113.47857		8.42500	113.45270			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.35500	113.58208		8.35500	113.55640			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.13000	101.26329		9.13000	101.23831			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.50000	113.36781		8.50000	113.34174			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.46500	113.41948		8.46500	113.39350			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.35542			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01326			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.59089			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10140			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.78000	104.35815		8.78000	104.33339			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99632			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.26610			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.41728			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.49000	105.53495		9.49000	105.50808			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.17500	102.13377		10.17500	102.10577			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.30339			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82888			0.00	0	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
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.41409			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.89450			0.00	2,000,000,000	1,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.10000		101.48620		9.10000	101.46126			0.00	0	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.85817		100.00000	8.83835			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.04500		100.85577		10.04500	100.82847			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.22500		94.79726		9.22500	94.77364			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.04000		94.94254		10.04000	94.91685			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.28500		108.30196		8.28500	108.27767			12,427,500,000,000.00	1,500,000,000	3,110,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.53000		126.85597		2.53000	259.71093			1,265,000,000,000.00	500,000,000	510,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.66000		102.59821		1.66000	123.72368			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.84000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.44853		100.00000	10.42266			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.33699		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.23000		108.56653		2.23000	121.76684			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.70711		6.50000	102.68906			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.52842			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.16287			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.91843			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.76000		98.73099		9.76000	98.70515			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.76133			0.00	0	1,470,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93003			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27560			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14214			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.47232			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.87453		100.00000	8.85231			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.82803			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.40500	103.13141		8.40500	103.10796			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.60000	94.88879		9.60000	97.17470			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.08000	101.40911		9.08000	101.38423			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.25738			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.19403			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32783			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.19545			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63773			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.83000	103.36700		8.83000	103.34246			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96812			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21133			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.79808			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.02000	94.25398		10.02000	94.22866			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30642			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.62253			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.94800	86.89273		9.94800	86.86956			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.01000	86.61555		10.01000	86.59231			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.69500	102.53811		7.69500	102.51685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	9.47500	91.10347	9.47500	91.08018				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44867				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.91000	101.90691	8.91000	101.88236				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	8.00500	114.10174	8.00500	114.07700				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.78000	100.48378	2.78000	100.85002				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.95000	97.94160	8.95000	97.91804				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.35337				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.12868				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.02316				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.94500	106.04461	9.94500	106.01633				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99992				0.00	0	300,000,000.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.33209				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.36685				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.13500	74.90891	10.13500	74.88879				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.97998				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.70422				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.72498				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94091				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88201				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.77821				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.24598				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.14184				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.14212				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.99120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.86581			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.84980			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.81680			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.81845			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.75228			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.61512			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.71836			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.62574			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1059	On 29/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.56500	112.50453		7.56500	106.26718			0.00	0	660,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.12500	102.93751		9.12500	102.91228			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	77.23268		100.00000	77.07791			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	59.35505		100.00000	59.20807			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	26.31178		100.00000	26.24589			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		7.25500	107.70746		7.25500	103.67468			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64255			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.50436			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21537			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.23553			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	91.59640			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16431			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50043			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		8.35500	101.56473		8.35500	101.54176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.68831			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71091			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.95934		7.83000	100.93793			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67587			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70413			0.00	400,000,000	200,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64610			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.67587			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.70413			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.86177		7.16000	100.85872			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.75946			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75495			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.86315			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84851			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.28870			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23853			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67474			0.00	0	100,000,000.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71091			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.06786		8.73000	100.94865			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67135			0.00	612,000,000	306,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.70413			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.47000	88.66716		9.47000	96.41349			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76172			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74930			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86090			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.85640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21063			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21511			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71683			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.45762		101.06155	6.44148			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.67135			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.48754			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.77300			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.81809			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.29315			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13486			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69970			0.00	0	100,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71112			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.69970			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71112			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71683			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69284			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71112			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77393			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.77393			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77393			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86521			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.88801			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85950			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31458			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33160			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.85500		107.36334		8.85500	107.33778			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.39000		89.27767		8.39000	89.23070			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.64000		104.68299		8.64000	104.65854			0.00	0	5,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.54000		109.45507		9.54000	109.42690			0.00	0	16,166,300,000.00
TN23	On 06/11/2023	Spot Bond	9.62500		110.78256		9.62500	110.75380			11,550,000,000,000.00	1,200,000,000	11,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67500		99.13727		9.67500	99.11139			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.67000		96.90105		9.67000	96.87578			4,835,000,000,000.00	500,000,000	7,268,162,100.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.52896			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.13445			0.00	2,478,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.37809			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.27321			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.28048			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.28115			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.31666			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.39040			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86751			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.94751			0.00	400,000,000	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.97040			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.10714		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10447		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.10382		100.00000	10.07776			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.33870			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.22581			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.90248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.72670			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.74794			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.52540			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.62782			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.11237			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.92071			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.74909			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	98.46633			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	97.78229			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	94.63146			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	97.30884			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.50252			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	100.05822		0.00000	97.10537			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.46512			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	0.93163		100.00000	100.00000			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	91.73727		100.00000	91.51351			0.00	0	0.00
TWC037		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.73366			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.70371			0.00	0	0.00
TWC039		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.67377			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.62885			0.00	0	0.00
TWC041		On 12/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58849			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.59890			0.00	0	0.00
TWC043		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20960			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21551			0.00	0	0.00
TWC045		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.17856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC43U	On 12/03/2014	Spot Bond	100.00000		100.50956	100.00000	100.24081				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.77116				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.23881				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.67870				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.21281				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.74000		104.84526	9.74000	104.81818				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.85371				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.80236				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.22177				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.07000		105.16866	10.07000	100.06976				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.97574				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.01745				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.40440				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.41790				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.41854				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.09771				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.13214				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.46500		113.43050	7.46500	113.40753				0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000		232.47755	1.44000	232.44694				0.00	0	3,302,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.40500		104.21601	7.40500	104.19509				0.00	0	75,000,000.00
WSP2	On 28/05/2017	Spot Bond	8.23500		104.49846	8.23500	104.47518				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.55500		104.20990	8.55500	104.18580				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.84000		103.11698	8.84000	103.09235				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.88000		102.99300	8.88000	102.96829				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.05500		91.21646	7.05500	91.19899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	6.47500	99.52331		6.47500	99.50574			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.48500	97.94653		6.48500	97.92949			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.98500	89.43452		6.98500	89.41765			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.46500	95.39871		6.46500	95.38194			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.05500	91.19899		7.05500	91.18152			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.94500	64.78379		7.94500	64.76985			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.30575		100.00000	32.24446			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.09984		100.00000	17.06740			0.00	0	0.00

Total for j-Bonds : 26,791,193,658,030,500.00 10,548,708,300 154 041 817 500.00

Grand Total: 26,791,194,319,658,400.00 10,548,814,865 154 046 010 763.00