



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/01/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 03/02/2014	Any day expiry		11.15820	11.15820		11.23900	11.23900		18.27	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	282.59220	0.28259	364.59080	0.36459	282.592	20.17	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	14.39220	0.01439	15.59080	0.01559	14.392	20.17	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	68.28740	0.06829	130.33280	0.13033	68.287	18.76	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	110.08740	0.11009	91.33280	0.09133	110.087	18.76	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry		11.17720	11.17720		11.26360	11.26360		17.60	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	224.70950	0.22471	287.85890	0.28786	224.710	17.42	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	127.50950	0.12751	104.25890	0.10426	127.510	17.42	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry		11.18070	11.18070		11.26710	11.26710		17.89	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	691.68360	0.69168	776.76290	0.77676	691.684	17.15	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	10.98360	0.01098	9.66290	0.00966	10.984	17.15	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	284.03760	0.28404	350.32650	0.35033	284.038	17.32	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	103.33760	0.10334	83.22650	0.08323	103.338	17.32	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	139.59590	0.13960	183.11430	0.18311	139.596	18.43	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	258.89590	0.25890	216.01430	0.21601	258.896	18.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry		11.19280	11.19280		11.27950	11.27950		17.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,892.80670	2.89281	2,979.50650	2.97951	2,892.807	27.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00670	0.00001	0.00650	0.00001	0.007	27.89	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,194.49460	1.19449	1,280.92760	1.28093	1,194.495	17.76	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	1.69460	0.00169	1.42760	0.00143	1.695	17.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	645.13100	0.64513	727.74640	0.72775	645.131	16.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	22.33100	0.02233	18.24640	0.01825	22.331	16.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	636.06290	0.63606	718.52810	0.71853	636.063	16.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	23.26290	0.02326	19.02810	0.01903	23.263	16.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	627.02860	0.62703	709.33820	0.70934	627.029	16.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	24.22860	0.02423	19.83820	0.01984	24.229	16.25	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry		11.19450	11.19450		11.28130	11.28130		17.64	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	594.62320	0.59462	675.95850	0.67596	594.623	16.19	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	30.12320	0.03012	24.65850	0.02466	30.123	16.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		11.19620	11.19620		11.28300	11.28300		17.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,106.26860	2.10627	2,193.08360	2.19308	2,106.269	22.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.06860	0.00007	0.08360	0.00008	0.069	22.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,096.27110	2.09627	2,183.08630	2.18309	2,096.271	22.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.07110	0.00007	0.08630	0.00009	0.071	22.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,086.27360	2.08627	2,173.08900	2.17309	2,086.274	22.03	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.07360	0.00007	0.08900	0.00009	0.074	22.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.22550	11.22550	11.31340	11.31340		17.15	942,942,000.00	84,000	1,499,915.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,525.50190	3.52550	3,613.40150	3.61340	3,525.502	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00190	0.00000	0.00150	0.00000	0.002	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	3,025.52160	3.02552	3,113.41890	3.11342	3,025.522	23.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02160	0.00002	0.01890	0.00002	0.022	23.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,525.64860	2.52565	2,613.52610	2.61353	2,525.649	22.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.14860	0.00015	0.12610	0.00013	0.149	22.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,976.26790	1.97627	2,064.12230	2.06412	1,976.268	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.76790	0.00077	0.72230	0.00072	0.768	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,637.29630	1.63730	1,725.10640	1.72511	1,637.296	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.79630	0.00180	1.70640	0.00171	1.796	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,627.34260	1.62734	1,715.15050	1.71515	1,627.343	18.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	1.84260	0.00184	1.75050	0.00175	1.843	18.36	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,617.39000	1.61739	1,705.19590	1.70520	1,617.390	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	1.89000	0.00189	1.79590	0.00180	1.890	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,527.87900	1.52788	1,615.66250	1.61566	1,527.879	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	2.37900	0.00238	2.26250	0.00226	2.379	17.84	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,478.20620	1.47821	1,565.97390	1.56597	1,478.206	17.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	2.70620	0.00271	2.57390	0.00257	2.706	17.58	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,428.58040	1.42858	1,516.32960	1.51633	1,428.580	17.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	3.08040	0.00308	2.92960	0.00293	3.080	17.33	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,329.50020	1.32950	1,417.20060	1.41720	1,329.500	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	4.00020	0.00400	3.80060	0.00380	4.000	16.81	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,230.71070	1.23071	1,318.34070	1.31834	1,230.711	16.29	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	5.21070	0.00521	4.94070	0.00494	5.211	16.29	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,084.03780	1.08404	1,170.75510	1.17076	1,084.038	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	8.53780	0.00854	7.35510	0.00736	8.538	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,036.13260	1.03613	1,122.52450	1.12252	1,036.133	15.76	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	10.63260	0.01063	9.12450	0.00912	10.633	15.76	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	1,017.08490	1.01708	1,103.32800	1.10333	1,017.085	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	11.58490	0.01158	9.92800	0.00993	11.585	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	988.64820	0.98865	1,074.64600	1.07465	988.648	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	13.14820	0.01315	11.24600	0.01125	13.148	15.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	941.64700	0.94165	1,027.17270	1.02717	941.647	15.76	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	16.14700	0.01615	13.77270	0.01377	16.147	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	932.31070	0.93231	1,017.73180	1.01773	932.311	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	16.81070	0.01681	14.33180	0.01433	16.811	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	913.70600	0.91371	998.90710	0.99891	913.706	15.76	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	18.20600	0.01821	15.50710	0.01551	18.206	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	904.43870	0.90444	989.52420	0.98952	904.439	15.76	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	18.93870	0.01894	16.12420	0.01612	18.939	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	895.19610	0.89520	980.16220	0.98016	895.196	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	19.69610	0.01970	16.76220	0.01676	19.696	15.76	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	849.36710	0.84937	933.67550	0.93368	849.367	15.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	23.86710	0.02387	20.27550	0.02028	23.867	15.75	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	804.23510	0.80424	887.77830	0.88778	804.235	15.75	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	28.73510	0.02874	24.37830	0.02438	28.735	15.75	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	759.87840	0.75988	842.53950	0.84254	759.878	15.75	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	34.37840	0.03438	29.13950	0.02914	34.378	15.75	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	716.37730	0.71638	798.03170	0.79803	716.377	15.74	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	40.87730	0.04088	34.63170	0.03463	40.877	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	673.81350	0.67381	754.32720	0.75433	673.814	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	48.31350	0.04831	40.92720	0.04093	48.314	15.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	665.42070	0.66542	745.68910	0.74569	665.421	15.74	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	49.92070	0.04992	42.28910	0.04229	49.921	15.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	632.26850	0.63227	711.50190	0.71150	632.268	15.74	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	56.76850	0.05677	48.10190	0.04810	56.769	15.74	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	608.67940	0.60868	686.25990	0.68626	608.679	15.82	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	63.17940	0.06318	52.85990	0.05286	63.179	15.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	593.22690	0.59323	669.63110	0.66963	593.227	15.87	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	67.72690	0.06773	56.23110	0.05623	67.727	15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	555.57440	0.55557	628.79850	0.62880	555.574	15.99	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	80.07440	0.08007	65.39850	0.06540	80.074	15.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	519.36990	0.51937	590.52180	0.59052	519.370	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	93.86990	0.09387	77.12180	0.07712	93.870	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	491.47900	0.49148	560.88360	0.56088	491.479	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	105.97900	0.10598	87.48360	0.08748	105.979	16.22	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	484.65880	0.48466	553.61390	0.55361	484.659	16.25	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	109.15880	0.10916	90.21390	0.09021	109.159	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	451.47990	0.45148	518.12730	0.51813	451.480	16.38	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	125.97990	0.12598	104.72730	0.10473	125.980	16.38	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	445.02910	0.44503	511.20360	0.51120	445.029	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	129.52910	0.12953	107.80360	0.10780	129.529	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	426.05580	0.42606	490.78690	0.49079	426.056	16.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	140.55580	0.14056	117.38690	0.11739	140.556	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	389.80110	0.38980	451.56280	0.45156	389.801	16.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	164.30110	0.16430	138.16280	0.13816	164.301	16.63	0.00	0	1,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	366.88890	0.36689	426.61850	0.42662	366.889	16.74	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	181.38890	0.18139	153.21850	0.15322	181.389	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	334.39650	0.33440	391.02280	0.39102	334.397	16.89	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	208.89650	0.20890	177.62280	0.17762	208.897	16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	309.02000	0.30902	363.03090	0.36303	309.020	17.02	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	233.52000	0.23352	199.63090	0.19963	233.520	17.02	116,760.00	500	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	285.16380	0.28516	336.54500	0.33654	285.164	17.15	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	259.66380	0.25966	223.14500	0.22314	259.664	17.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	263.96240	0.26396	311.55000	0.31155	263.962	17.35	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	288.46240	0.28846	248.15000	0.24815	288.462	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	178.14110	0.17814	212.21220	0.21221	178.141	18.36	1,781,411.00	10,000	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	452.64110	0.45264	398.81220	0.39881	452.641	18.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	119.74070	0.11974	143.80910	0.14381	119.741	19.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	644.24070	0.64424	580.40910	0.58041	644.241	19.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	82.17570	0.08218	98.37740	0.09838	82.176	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	856.67570	0.85668	784.97740	0.78498	856.676	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	57.30910	0.05731	68.49510	0.06850	57.309	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,081.80910	1.08181	1,005.09510	1.00510	1,081.809	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	40.19620	0.04020	48.37540	0.04838	40.196	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,314.69620	1.31470	1,234.97540	1.23498	1,314.696	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	32.71200	0.03271	39.37230	0.03937	32.712	23.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,457.21200	1.45721	1,375.97230	1.37597	1,457.212	23.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	30.58800	0.03059	36.81260	0.03681	30.588	23.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,505.08800	1.50509	1,423.41260	1.42341	1,505.088	23.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	25.12660	0.02513	30.22250	0.03022	25.127	24.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,649.62660	1.64963	1,566.82250	1.56682	1,649.627	24.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	20.79100	0.02079	24.98270	0.02498	20.791	24.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,795.29100	1.79529	1,711.58270	1.71158	1,795.291	24.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	8.22200	0.00822	9.44700	0.00945	8.222	31.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,032.72200	3.03272	2,946.04700	2.94605	3,032.722	31.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.54460	0.00754	8.69040	0.00869	7.545	32.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,282.04460	3.28204	3,195.29040	3.19529	3,282.045	32.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	1.92840	0.00193	2.89140	0.00289	1.928	33.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,126.42840	4.12643	4,039.49140	4.03949	4,126.428	33.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	1.03640	0.00104	1.60580	0.00161	1.036	33.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,475.53640		4.47554		4,388.20580	4.38821	4,475.536	33.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.22890		11.22890		11.31690	11.31690		17.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,139.48920		2.13949		2,227.44860	2.22745	2,139.489	20.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.58920		0.00059		0.54860	0.00055	0.589	20.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,129.50370		2.12950		2,217.46240	2.21746	2,129.504	20.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.60370		0.00060		0.56240	0.00056	0.604	20.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,119.51870		2.11952		2,207.47660	2.20748	2,119.519	20.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.61870		0.00062		0.57660	0.00058	0.619	20.74	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.24090		11.24090		11.32940	11.32940		17.24	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,940.95820		2.94096		3,029.46110	3.02946	2,940.958	22.59	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.05820		0.00006		0.06110	0.00006	0.058	22.59	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,151.44600		1.15145		1,238.89430	1.23889	1,151.446	15.76	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	10.54600		0.01055		9.49430	0.00949	10.546	15.76	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.29540		11.29540		11.38520	11.38520		17.02	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,995.90690		2.99591		3,085.70970	3.08571	2,995.907	21.83	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.50690		0.00051		0.50970	0.00051	0.507	21.83	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,372.39640		1.37240		1,462.24080	1.46224	1,372.396	16.07	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	16.99640		0.01700		17.04080	0.01704	16.996	16.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.35630		11.35630		11.44730	11.44730		16.90	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,443.97440		1.44397		1,533.66430	1.53366	1,443.974	15.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	27.67440		0.02767		26.36430	0.02636	27.674	15.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,434.55610		1.43456		1,524.21390	1.52421	1,434.556	15.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	28.25610		0.02826		26.91390	0.02691	28.256	15.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,425.14870		1.42515		1,514.77450	1.51477	1,425.149	15.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	28.84870		0.02885		27.47450	0.02747	28.849	15.72	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.35830		11.35830		11.44930	11.44930		16.91	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,059.35730		3.05936		3,150.34440	3.15034	3,059.357	20.27	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.05730		0.00106		1.04440	0.00104	1.057	20.27	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,260.53130		1.26053		1,349.38800	1.34939	1,260.531	15.38	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	42.23130		0.04223		40.08800	0.04009	42.231	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.39260		11.39260		11.48370	11.48370		17.01	47,450,179.00	4,165	175,922.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,393.52990		3.39353		3,484.54390	3.48454	3,393.530	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.92990		0.00093		0.84390	0.00084	0.930	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,944.70270		2.94470		3,035.76730	3.03577	2,944.703	19.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.10270		0.00210		2.06730	0.00207	2.103	19.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,755.54400		2.75554		2,846.59890	2.84660	2,755.544	18.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.94400		0.00294		2.89890	0.00290	2.944	18.90	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,646.17110		2.64617		2,737.21850	2.73722	2,646.171	18.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	3.57110		0.00357		3.51850	0.00352	3.571	18.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,616.36350		2.61636		2,707.40840	2.70741	2,616.364	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.76350		0.00376		3.70840	0.00371	3.764	18.46	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,596.49730		2.59650		2,687.54040	2.68754	2,596.497	18.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.89730		0.00390		3.84040	0.00384	3.897	18.40	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,398.11680		2.39812		2,489.13670	2.48914	2,398.117	17.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	5.51680		0.00552		5.43670	0.00544	5.517	17.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,200.74290		2.20074		2,291.36640	2.29137	2,200.743	17.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	8.14290		0.00814		7.66640	0.00767	8.143	17.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,820.87690		1.82088		1,911.10300	1.91110	1,820.877	16.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	18.27690		0.01828		17.40300	0.01740	18.277	16.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,811.24610		1.81125		1,901.45780	1.90146	1,811.246	16.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	18.64610		0.01865		17.75780	0.01776	18.646	16.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,801.62140		1.80162		1,891.81910	1.89182	1,801.621	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	19.02140		0.01902		18.11910	0.01812	19.021	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,667.65120		1.66765		1,757.61710	1.75762	1,667.651	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	25.05120		0.02505		23.91710	0.02392	25.051	16.23	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,639.14810		1.63915		1,729.05640	1.72906	1,639.148	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	26.54810		0.02655		25.35640	0.02536	26.548	16.18	0.00	0	920.00

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	9.80	Call	1,620.19050		1.62019		1,710.05840	1.71006	1,620.190	16.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	27.59050		0.02759		26.35840	0.02636	27.591	16.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,460.64770		1.46065		1,550.09960	1.55010	1,460.648	15.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	38.04770		0.03805		36.39960	0.03640	38.048	15.81	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,432.82310		1.43282		1,522.18580	1.52219	1,432.823	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	40.22310		0.04022		38.48580	0.03849	40.223	15.75	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,423.57180		1.42357		1,512.90420	1.51290	1,423.572	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	40.97180		0.04097		39.20420	0.03920	40.972	15.73	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,313.58010		1.31358		1,402.49000	1.40249	1,313.580	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	50.98010		0.05098		48.79000	0.04879	50.980	15.50	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,295.44310		1.29544		1,384.27260	1.38427	1,295.443	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	52.84310		0.05284		50.57260	0.05057	52.843	15.47	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	999.75140		0.99975		1,081.65340	1.08165	999.751	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	107.15140		0.10715		97.95340	0.09795	107.151	15.39	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	945.35070		0.94535		1,026.03100	1.02603	945.351	15.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	122.75070		0.12275		112.33100	0.11233	122.751	15.42	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	899.96250		0.89996		979.51880	0.97952	899.963	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	137.36250		0.13736		125.81880	0.12582	137.363	15.45	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	892.51260		0.89251		971.87470	0.97187	892.513	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	139.91260		0.13991		128.17470	0.12817	139.913	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	885.09380		0.88509		964.26190	0.96426	885.094	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	142.49380		0.14249		130.56190	0.13056	142.494	15.46	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	777.93020		0.77793		853.92610	0.85393	777.930	15.53	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	185.33020		0.18533		170.22610	0.17023	185.330	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	713.51710		0.71352		784.54980	0.78455	713.517	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	220.91710		0.22092		200.84980	0.20085	220.917	15.68	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	655.80190		0.65580		721.03880	0.72104	655.802	15.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	263.20190		0.26320		237.33880	0.23734	263.202	15.95	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	552.55900		0.55256		610.52990	0.61053	552.559	16.48	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	359.95900		0.35996		326.82990	0.32683	359.959	16.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	426.85540		0.42686		473.02540	0.47303	426.855	17.31	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	534.25540		0.53426		489.32540	0.48933	534.255	17.31	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	392.35180		0.39235		435.00540	0.43501	392.352	17.61	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	599.75180		0.59975		551.30540	0.55131	599.752	17.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	305.90640		0.30591		338.94540	0.33895	305.906	18.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	813.30640		0.81331		755.24540	0.75525	813.306	18.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	282.16530		0.28217		312.22610	0.31223	282.165	18.82	4,006,747.26	14,200	36,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	889.56530		0.88957		828.52610	0.82853	889.565	18.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	271.16120		0.27116		299.74710	0.29975	271.161	18.97	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	928.56120		0.92856		866.04710	0.86605	928.561	18.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	241.09960		0.24110		265.86500	0.26587	241.100	19.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,048.49960		1.04850		982.16500	0.98216	1,048.500	19.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	233.77590		0.23378		257.63380	0.25763	233.776	19.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,081.17590		1.08118		1,013.93380	1.01393	1,081.176	19.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	192.33810		0.19234		210.92170	0.21092	192.338	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,299.73810		1.29974		1,227.22170	1.22722	1,299.738	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	144.76860		0.14477		157.40980	0.15741	144.769	21.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,652.16860		1.65217		1,573.70980	1.57371	1,652.169	21.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	111.59060		0.11159		119.95840	0.11996	111.591	22.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,018.99060		2.01899		1,936.25840	1.93626	2,018.991	22.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	90.67930		0.09068		96.36780	0.09637	90.679	23.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,348.07930		2.34808		2,262.66780	2.26267	2,348.079	23.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	83.86280		0.08386		84.78100	0.08478	83.863	25.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,691.26280		2.69126		2,601.08100	2.60108	2,691.263	25.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.40270		11.40270		11.49390	11.49390		16.97	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,626.81750		2.62682		2,717.94200	2.71794	2,626.818	18.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	4.11750		0.00412		4.04200	0.00404	4.118	18.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,325.67050	1.32567	1,414.60370	1.41460	1,325.670	15.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	52.97050	0.05297	50.70370	0.05070	52.971	15.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	243.90380	0.24390	268.13400	0.26813	243.904	19.50	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,081.20380	1.08120	1,014.23400	1.01423	1,081.204	19.50	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.42080	11.42080	11.51210	11.51210		16.95	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,122.93050	3.12293	3,214.16880	3.21417	3,122.930	19.70	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	2.13050	0.00213	2.06880	0.00207	2.131	19.70	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	801.95460	0.80195	877.39390	0.87739	801.955	15.50	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	201.15460	0.20115	185.29390	0.18529	201.155	15.50	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.48330	11.48330	11.57490	11.57490		16.78	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,186.90570	3.18691	3,278.33020	3.27833	3,186.906	19.33	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	3.60570	0.00361	3.43020	0.00343	3.606	19.33	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	881.59900	0.88160	956.83440	0.95683	881.599	15.37	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	218.29900	0.21830	201.93440	0.20193	218.299	15.37	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.48530	11.48530	11.57690	11.57690		17.06	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	720.76430	0.72076	783.00470	0.78300	720.764	15.97	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	335.46430	0.33546	306.10470	0.30610	335.464	15.97	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	360.97830	0.36098	392.02790	0.39203	360.978	18.69	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	965.67830	0.96568	905.12790	0.90513	965.678	18.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.53910	11.53910	11.63030	11.63030		16.99	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,616.67990	1.61668	1,705.33300	1.70533	1,616.680	15.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	67.57990	0.06758	65.03300	0.06503	67.580	15.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,607.65620	1.60766	1,696.27560	1.69628	1,607.656	15.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	68.55620	0.06856	65.97560	0.06598	68.556	15.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,598.64640	1.59865	1,687.23130	1.68723	1,598.646	15.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	69.54640	0.06955	66.93130	0.06693	69.546	15.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,317.55110	1.31755	1,404.72410	1.40472	1,317.551	15.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	108.45110	0.10845	104.42410	0.10442	108.451	15.20	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	418.47240	0.41847	452.66080	0.45266	418.472	18.47	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	949.37240	0.94937	892.36080	0.89236	949.372	18.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.59480	11.59480	11.68410	11.68410		17.11	115,948.00	10	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,697.48060	3.69748	3,786.78960	3.78679	3,697.481	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.68060	0.00268	2.68960	0.00269	2.681	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,201.94930	3.20195	3,291.70130	3.29170	3,201.949	18.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	7.14930	0.00715	7.60130	0.00760	7.149	18.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,807.76870	2.80777	2,897.43950	2.89744	2,807.769	17.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.96870	0.01297	13.33950	0.01334	12.969	17.71	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,729.36120	2.72936	2,818.98530	2.81899	2,729.361	17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.56120	0.01456	14.88530	0.01489	14.561	17.54	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,709.78670	2.70979	2,799.39700	2.79940	2,709.787	17.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.98670	0.01499	15.29700	0.01530	14.987	17.50	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,612.09160	2.61209	2,701.61780	2.70162	2,612.092	17.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.29160	0.01729	17.51780	0.01752	17.292	17.28	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,321.11660	2.32112	2,410.20530	2.41021	2,321.117	16.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	26.31660	0.02632	26.10530	0.02611	26.317	16.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	2,036.99350	2.03699	2,125.26120	2.12526	2,036.994	16.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	42.19350	0.04219	41.16120	0.04116	42.194	16.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,870.05370	1.87005	1,957.92470	1.95792	1,870.054	15.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	55.25370	0.05525	53.82470	0.05382	55.254	15.98	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,760.57240	1.76057	1,848.10310	1.84810	1,760.572	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	65.77240	0.06577	64.00310	0.06400	65.772	15.82	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,670.60150	1.67060	1,757.79220	1.75779	1,670.601	15.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	75.80150	0.07580	73.69220	0.07369	75.801	15.69	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,503.25220	1.50325	1,589.62990	1.58963	1,503.252	15.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	98.45220	0.09845	95.52990	0.09553	98.452	15.43	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,485.93570	1.48594	1,572.21380	1.57221	1,485.936	15.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	101.13570	0.10114	98.11380	0.09811	101.136	15.40	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	10.23	Call	1,468.68220	1.46868	1,554.85580	1.55486	1,468.682	15.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	103.88220	0.10388	100.75580	0.10076	103.882	15.38	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	1,417.29450	1.41729	1,503.14140	1.50314	1,417.295	15.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	112.49450	0.11249	109.04140	0.10904	112.495	15.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	1,408.78680	1.40879	1,494.57440	1.49457	1,408.787	15.28	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	113.98680	0.11399	110.47440	0.11047	113.987	15.28	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	1,400.29560	1.40030	1,486.02510	1.48603	1,400.296	15.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	115.49560	0.11550	111.92510	0.11193	115.496	15.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	1,341.32430	1.34132	1,426.62040	1.42662	1,341.324	15.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	126.52430	0.12652	122.52040	0.12252	126.524	15.17	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	1,244.99210	1.24499	1,326.70070	1.32670	1,244.992	15.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	150.19210	0.15019	142.60070	0.14260	150.192	15.12	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	932.68750	0.93269	1,003.84650	1.00385	932.688	15.53	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	287.88750	0.28789	269.74650	0.26975	287.888	15.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	657.71460	0.65771	708.08210	0.70808	657.715	16.88	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	572.91460	0.57291	533.98210	0.53398	572.915	16.88	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	489.68830	0.48969	527.15700	0.52716	489.688	18.11	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	894.88830	0.89489	843.05700	0.84306	894.888	18.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	461.91230	0.46191	496.98810	0.49699	461.912	18.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	967.11230	0.96711	912.88810	0.91289	967.112	18.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	400.75880	0.40076	430.19920	0.43020	400.759	18.99	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,155.95880	1.15596	1,096.09920	1.09610	1,155.959	18.99	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	391.97290	0.39197	420.61590	0.42062	391.973	19.09	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,187.17290	1.18717	1,126.51590	1.12652	1,187.173	19.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	381.33740	0.38134	409.01190	0.40901	381.337	19.22	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,226.53740	1.22654	1,164.91190	1.16491	1,226.537	19.22	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	349.75150	0.34975	374.49640	0.37450	349.752	19.62	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,354.95150	1.35495	1,290.39640	1.29040	1,354.951	19.62	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	263.10200	0.26310	280.22710	0.28023	263.102	20.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,818.30200	1.81830	1,746.12710	1.74613	1,818.302	20.95	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	212.56000	0.21256	224.89300	0.22489	212.560	22.03	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,217.76000	2.21776	2,140.79300	2.14079	2,217.760	22.03	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	183.58830	0.18359	187.84590	0.18785	183.588	23.18	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,588.78830	2.58879	2,503.74590	2.50375	2,588.788	23.18	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.71080	11.71080	11.79670	11.79670		17.16	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,661.40740	1.66141	1,744.22860	1.74423	1,661.407	15.46	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	110.60740	0.11061	107.52860	0.10753	110.607	15.46	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	629.20530	0.62921	671.57490	0.67157	629.205	17.64	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	828.40530	0.82841	784.87490	0.78487	828.405	17.64	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.80530	11.80530	11.88700	11.88700		17.23	71,835,250.50	6,085	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,812.46400	3.81246	3,893.76550	3.89377	3,812.464	18.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	7.16400	0.00716	6.76550	0.00677	7.164	18.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,370.62450	3.37062	3,452.50720	3.45251	3,370.625	18.20	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	15.32450	0.01532	15.50720	0.01551	15.325	18.20	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,321.57850	3.32158	3,403.45730	3.40346	3,321.578	18.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	16.27850	0.01628	16.45730	0.01646	16.278	18.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,272.58600	3.27259	3,354.45910	3.35446	3,272.586	17.99	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	17.28600	0.01729	17.45910	0.01746	17.286	17.99	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,834.55130	2.83455	2,916.29650	2.91630	2,834.551	17.07	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	29.25130	0.02925	29.29650	0.02930	29.251	17.07	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,357.18430	2.35718	2,437.68380	2.43768	2,357.184	16.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	51.88430	0.05188	50.68380	0.05068	51.884	16.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,301.67550	2.30168	0.00000	0.00000	2,301.675	16.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Put	56.37550	0.05638	0.00000	0.00000	56.376	16.04	794,894.55	14,100	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	2,264.84450	2.26484	2,345.16300	2.34516	2,264.845	16.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	59.54450	0.05954	58.16300	0.05816	59.544	16.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,905.46900	1.90547	1,984.77260	1.98477	1,905.469	15.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	100.16900	0.10017	97.77260	0.09777	100.169	15.65	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,582.57620	1.58258	1,660.31680	1.66032	1,582.576	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	157.27620	0.15728	153.31680	0.15332	157.276	15.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,485.17190	1.48517	1,562.25700	1.56226	1,485.172	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	179.87190	0.17987	175.25700	0.17526	179.872	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,334.91070	1.33491	1,404.17240	1.40417	1,334.911	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	229.61070	0.22961	217.17240	0.21717	229.611	15.23	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	1,162.37100	1.16237	0.00000	0.00000	1,162.371	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	317.07100	0.31707	0.00000	0.00000	317.071	15.52	4,470,701.10	14,100	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	1,137.38060	1.13738	1,202.27670	1.20228	1,137.381	15.56	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	332.08060	0.33208	315.27670	0.31528	332.081	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	1,018.64790	1.01865	1,080.40850	1.08041	1,018.648	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	413.34790	0.41335	393.40850	0.39341	413.348	15.78	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	876.17310	0.87617	926.26200	0.92626	876.173	16.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	570.87310	0.57087	539.26200	0.53926	570.873	16.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	685.64990	0.68565	725.63990	0.72564	685.650	17.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	880.34990	0.88035	838.63990	0.83864	880.350	17.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	682.31820	0.68232	722.10230	0.72210	682.318	17.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	887.01820	0.88702	845.10230	0.84510	887.018	17.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	541.29360	0.54129	571.71700	0.57172	541.294	18.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,235.99360	1.23599	1,184.71700	1.18472	1,235.994	18.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	434.78700	0.43479	457.77000	0.45777	434.787	19.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,629.48700	1.62949	1,570.77000	1.57077	1,629.487	19.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	340.29380	0.34029	356.79720	0.35680	340.294	21.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,134.99380	2.13499	2,069.79720	2.06980	2,134.994	21.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	276.28490	0.27628	284.79770	0.28480	276.285	22.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,670.98490	2.67098	2,597.79770	2.59780	2,670.985	22.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	275.21380	0.27521	0.00000	0.00000	275.214	22.49	3,880,514.58	14,100	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,699.91380	2.69991	0.00000	0.00000	2,699.914	22.49	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.02170		12.02170		12.08910	12.08910		17.53	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,385.41730	1.38542	1,440.16120	1.44016	1,385.417	15.67	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	353.71730	0.35372	341.06120	0.34106	353.717	15.67	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,379.20220	1.37920	1,433.84940	1.43385	1,379.202	15.68	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	357.50220	0.35750	344.74940	0.34475	357.502	15.68	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,373.01050	1.37301	1,427.56090	1.42756	1,373.010	15.69	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	361.31050	0.36131	348.46090	0.34846	361.311	15.69	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry			11.15820	11.15820	11.23580	11.23580		21.14	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	10.99	Call	17,549.56220	0.17550	25,864.32920	0.25864	17,549.562	23.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	10.99	Put	729.56220	0.00730	1,284.32920	0.01284	729.562	23.67	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.00	Call	16,649.28650	0.16649	24,974.82830	0.24975	16,649.286	23.51	0.00	0	200.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.00	Put	829.28650	0.00829	1,394.82830	0.01395	829.286	23.51	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.01	Call	15,761.11430	0.15761	24,093.68480	0.24094	15,761.114	23.35	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	Any day expiry	11.01	Put	941.11430	0.00941	1,513.68480	0.01514	941.114	23.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	11.22550		11.22550	11.22550	11.31340	11.31340		17.15	224,510.00	20	641.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	91,370.60350	0.91371	99,890.71440	0.99891	91,370.603	15.76	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,820.60350	0.01821	1,550.71440	0.01551	1,820.604	15.76	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	76,868.94410	0.76869	85,153.14710	0.85153	76,868.944	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	3,318.94410	0.03319	2,813.14710	0.02813	3,318.944	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	75,988.43770	0.75988	84,253.95420	0.84254	75,988.438	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	3,438.43770	0.03438	2,913.95420	0.02914	3,438.438	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	75,111.35490	0.75111	83,357.74930	0.83358	75,111.355	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	3,561.35490	0.03561	3,017.74930	0.03018	3,561.355	15.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	46,460.05300	0.46460	53,214.84660	0.53215	46,460.053	16.33	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	11,910.05300	0.11910	9,874.84660	0.09875	11,910.053	16.33	0.00	0	160.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.39260	11.39260	11.48370	11.48370		17.01	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	85,576.21330	0.85576	93,412.41980	0.93412	85,576.213	15.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Put	15,316.21330	0.15316	14,042.41980	0.14042	15,316.213	15.48	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Call	84,851.38490	0.84851	92,667.00820	0.92667	84,851.385	15.48	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Put	15,591.38490	0.15591	14,297.00820	0.14297	15,591.385	15.48	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Call	84,129.97380	0.84130	91,924.82190	0.91925	84,129.974	15.49	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Put	15,869.97380	0.15870	14,554.82190	0.14555	15,869.974	15.49	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			11.59480	11.59480		11.68410	11.68410	17.11	0.00	0	1.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Put	18,685.07590	0.18685	17,444.85040	0.17445	18,685.076	15.25	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Call	114,165.07590	1.14165	121,854.85040	1.21855	114,165.076	15.25	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	113,447.81650	1.13448	121,120.51700	1.21121	113,447.817	15.26	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	18,967.81650	0.18968	17,710.51700	0.17711	18,967.816	15.26	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	112,733.38060	1.12733	120,389.15350	1.20389	112,733.381	15.27	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	19,253.38060	0.19253	17,979.15350	0.17979	19,253.381	15.27	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future			18.51830	18.51830	18.73480	18.73480		17.40	52,610,490.30	2,841	39,864.00	
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	8,118.30000	8.11830	8,334.80000	8.33480	8,118.300	28.29	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.29	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,668.35170	5.66835	5,884.82310	5.88482	5,668.352	28.29	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.05170	0.00005	0.02310	0.00002	0.052	28.29	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,518.37730	5.51838	5,734.83830	5.73484	5,518.377	28.16	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.07730	0.00008	0.03830	0.00004	0.077	28.16	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	4,268.89460	4.26889	4,485.07480	4.48507	4,268.895	24.80	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.59460	0.00059	0.27480	0.00027	0.595	24.80	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.63370	0.00063	0.29090	0.00029	0.634	24.69	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	4,228.93370	4.22893	4,445.09090	4.44509	4,228.934	24.69	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	4,218.94390	4.21894	4,435.09510	4.43510	4,218.944	24.67	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.64390	0.00064	0.29510	0.00030	0.644	24.67	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	4,208.95420	4.20895	4,425.09940	4.42510	4,208.954	24.64	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.65420	0.00065	0.29940	0.00030	0.654	24.64	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.88450	0.00088	0.39270	0.00039	0.885	24.13	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	4,019.18450	4.01918	4,235.19270	4.23519	4,019.185	24.13	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	3,121.63820	3.12164	3,336.42690	3.33643	3,121.638	21.50	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	3.33820	0.00334	1.62690	0.00163	3.338	21.50	0.00	0	7,500.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,557.25600	1.55726	1,758.66710	1.75867	1,557.256	17.13	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	38.95600	0.03896	23.86710	0.02387	38.956	17.13	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	221.39270	0.22139	133.89990	0.13390	221.393	16.71	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	739.69270	0.73969	868.69990	0.86870	739.693	16.71	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	512.77300	0.51277	604.65140	0.60465	512.773	17.26	0.00	0	4,700.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	394.47300	0.39447	269.85140	0.26985	394.473	17.26	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	376.15160	0.37615	438.39480	0.43839	376.152	17.83	2,633,061.20	7,000	7,000.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	577.85160	0.57785	423.59480	0.42359	577.852	17.83	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future			18.78140	18.78140	19.00410	19.00410		16.85	1,878,140.00	100	4,800.00	
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	3,804.27560	3.80428	4,022.11470	4.02211	3,804.276	19.67	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	22.87560	0.02288	18.01470	0.01801	22.876	19.67	0.00	0	1,123.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,791.15720	2.79116	2,999.92340	2.99992	2,791.157	17.08	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	49.75720	0.04976	35.82340	0.03582	49.757	17.08	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,781.53920	2.78154	2,990.16440	2.99016	2,781.539	17.06	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	50.13920	0.05014	36.06440	0.03606	50.139	17.06	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,771.92300	2.77192	2,980.40730	2.98041	2,771.923	17.03	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	50.52300	0.05052	36.30730	0.03631	50.523	17.03	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	2,352.33780	2.35234	2,553.18200	2.55318	2,352.338	15.94	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	70.93780	0.07094	49.08200	0.04908	70.938	15.94	0.00	0	1,123.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	2,211.17150	2.21117	2,408.66720	2.40867	2,211.171	15.57	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	79.77150	0.07977	54.56720	0.05457	79.771	15.57	598,286.25	7,500	18,000.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,997.07270	1.99707	2,188.51900	2.18852	1,997.073	15.00	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	95.67270	0.09567	64.41900	0.06442	95.673	15.00	0.00	0	50.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Call	1,730.50320	1.73050	0.00000	0.00000	1,730.503	15.17	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Put	149.10320	0.14910	0.00000	0.00000	149.103	15.17	1,118,274.00	7,500	7,500.00	

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	13/06/2014	Foreign Exchange Future	17.90	Call	1,222.78050	1.22278		1,345.71990	1.34572	1,222.781	15.69	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	341.38050	0.34138		241.61990	0.24162	341.381	15.69	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	914.95950	0.91496		1,000.24500	1.00025	914.959	16.40	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	583.55950	0.58356		446.14500	0.44614	583.559	16.40	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	505.45230	0.50545		0.00000	0.00000	505.452	18.01	5,728,796.37	11,334	5,667.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,274.05230	1.27405		0.00000	0.00000	1,274.052	18.01	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	442.68700	0.44269		466.07720	0.46608	442.687	18.40	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,461.28700	1.46129		1,261.97720	1.26198	1,461.287	18.40	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			19.10000	19.10000		19.32150	19.32150		16.78	15,853,000.00	830	1,150.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	2,433.00240	2.43300		2,610.24520	2.61025	2,433.002	15.49	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	173.00240	0.17300		128.74520	0.12875	173.002	15.49	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	2,424.36120	2.42436		2,601.20560	2.60121	2,424.361	15.48	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	174.36120	0.17436		129.70560	0.12971	174.361	15.48	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	175.73240	0.17573		130.67560	0.13068	175.732	15.47	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	2,415.73240	2.41573		2,592.17560	2.59218	2,415.732	15.47	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future			19.43110	19.43110		19.64130	19.64130		16.77	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	2,244.83110	2.24483		2,380.72790	2.38073	2,244.831	15.13	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	353.73110	0.35373		279.42790	0.27943	353.731	15.13	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	2,237.67210	2.23767		2,372.72840	2.37273	2,237.672	15.13	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	356.57210	0.35657		281.42840	0.28143	356.572	15.13	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	2,230.52260	2.23052		2,364.74480	2.36474	2,230.523	15.14	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	359.42260	0.35942		283.44480	0.28344	359.423	15.14	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Call	1,629.14190	1.62914		1,718.23360	1.71823	1,629.142	15.66	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Put	698.04190	0.69804		576.93360	0.57693	698.042	15.66	0.00	0	500.00
£ / R	On	23/01/2015	Any day expiry			19.59400	19.59400		19.79760	19.79760		16.82	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Call	1,961.95160	1.96195		2,064.73630	2.06474	1,961.952	15.37	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Put	587.95160	0.58795		487.13630	0.48714	587.952	15.37	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	18.50	Call	1,795.35640	1.79536		0.00000	0.00000	1,795.356	15.54	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.50	Put	701.35640	0.70136		0.00000	0.00000	701.356	15.54	2,715,237.00	4,700	4,700.00
£ / R	On	23/01/2015	Any day expiry	18.63	Call	1,723.26680	1.72327		0.00000	0.00000	1,723.267	15.63	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.63	Put	759.26680	0.75927		0.00000	0.00000	759.267	15.63	2,966,437.32	4,697	4,697.00
£ / R	On	23/01/2015	Any day expiry	19.09	Call	1,504.72630	1.50473		1,566.75120	1.56675	1,504.726	16.20	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.09	Put	1,000.72630	1.00073		859.15120	0.85915	1,000.726	16.20	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Call	1,500.33040	1.50033		1,562.02060	1.56202	1,500.330	16.21	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Put	1,006.33040	1.00633		864.42060	0.86442	1,006.330	16.21	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Put	1,011.94140	1.01194		869.71310	0.86971	1,011.941	16.22	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Call	1,495.94140	1.49594		1,557.31310	1.55731	1,495.941	16.22	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.04	Call	863.91570	0.86392		883.46850	0.88347	863.916	18.42	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	21.04	Put	2,309.91570	2.30992		2,125.86850	2.12587	2,309.916	18.42	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.70	Call	725.40610	0.72541		0.00000	0.00000	725.406	19.13	2,715,237.00	4,700	4,700.00
£ / R	On	23/01/2015	Any day expiry	21.70	Put	2,831.40610	2.83141		0.00000	0.00000	2,831.406	19.13	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.72	Put	2,847.48810	2.84749		0.00000	0.00000	2,847.488	19.15	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.72	Call	721.48810	0.72149		0.00000	0.00000	721.488	19.15	2,966,437.32	4,697	4,697.00
¥ / R	On	17/03/2014	Foreign Exchange Future			0.10938	0.10938		0.11074	0.11074		15.44	0.00	0	110.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Call	1,941.04400	0.01941		2,076.66240	0.02077	1,941.044	23.43	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Put	2.64400	0.00003		2.36240	0.00002	2.644	23.43	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Call	950.62270	0.00951		1,085.69470	0.01086	950.623	15.44	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Put	12.22270	0.00012		11.39470	0.00011	12.223	15.44	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Call	253.34510	0.00253		317.99360	0.00318	253.345	18.23	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Put	314.94510	0.00315		243.69360	0.00244	314.945	18.23	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future			0.11107	0.11107		0.11247	0.11247		16.30	0.00	0	12,859.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Call	2,122.76080	0.02123		2,261.91250	0.02262	2,122.761	19.12	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Put	15.86080	0.00016		14.91250	0.00015	15.861	19.12	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Call	1,183.59140	0.01184		1,308.65460	0.01309	1,183.591	16.30	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Put	76.69140	0.00077		61.65460	0.00062	76.691	16.30	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.11	Call	541.05580	0.00541		614.63260	0.00615	541.056	18.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	434.15580	0.00434	367.63260	0.00368	434.156	18.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.23460	15.23460	15.45490	15.45490		16.49	45,840,911.40	3,009	91,165.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,746.60830	2.74661	2,966.31340	2.96631	2,746.608	22.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.00830	0.00201	1.41340	0.00141	2.008	22.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,736.63250	2.73663	2,956.33090	2.95633	2,736.633	22.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.03250	0.00203	1.43090	0.00143	2.033	22.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,726.65710	2.72666	2,946.34860	2.94635	2,726.657	22.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	2.05710	0.00206	1.44860	0.00145	2.057	22.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,587.03810	2.58704	2,806.62440	2.80662	2,587.038	21.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.43810	0.00244	1.72440	0.00172	2.438	21.35	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	3.12680	0.00313	2.22290	0.00222	3.127	20.35	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,387.72680	2.38773	2,607.12290	2.60712	2,387.727	20.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	311.33920	0.31134	390.85810	0.39086	311.339	16.91	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	426.73920	0.42674	285.95810	0.28596	426.739	16.91	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	202.01560	0.20202	247.99690	0.24800	202.016	17.88	1,555,520.12	7,700	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	667.41560	0.66742	493.09690	0.49310	667.416	17.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.46190	15.46190	15.68740	15.68740		16.35	1,546,190.00	100	22,843.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,742.56300	1.74256	1,951.26940	1.95127	1,742.563	15.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	70.66300	0.07066	53.86940	0.05387	70.663	15.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,733.35610	1.73336	1,941.85790	1.94186	1,733.356	15.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	71.45610	0.07146	54.45790	0.05446	71.456	15.28	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,724.15780	1.72416	1,932.45280	1.93245	1,724.158	15.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	72.25780	0.07226	55.05280	0.05505	72.258	15.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,687.45330	1.68745	1,894.89950	1.89490	1,687.453	15.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	75.55330	0.07555	57.49950	0.05750	75.553	15.16	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,430.70470	1.43070	1,617.04880	1.61705	1,430.705	15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	118.80470	0.11880	79.64880	0.07965	118.805	15.07	1,045,481.36	8,800	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,232.46980	1.23247	0.00000	0.00000	1,232.470	15.10	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	170.56980	0.17057	0.00000	0.00000	170.570	15.10	1,501,014.24	8,800	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	921.13770	0.92114	1,053.72480	1.05372	921.138	15.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	309.23770	0.30924	216.32480	0.21632	309.238	15.38	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	343.22800	0.34323	0.00000	0.00000	343.228	18.20	1,441,557.60	4,200	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,231.32800	1.23133	0.00000	0.00000	1,231.328	18.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	332.70630	0.33271	357.22310	0.35722	332.706	18.31	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,270.80630	1.27081	1,069.82310	1.06982	1,270.806	18.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.73890	15.73890	15.96310	15.96310		16.22	12,905,898.00	820	160.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,610.93060	1.61093	1,783.76180	1.78376	1,610.931	14.78	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	212.03060	0.21203	160.66180	0.16066	212.031	14.78	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,603.36260	1.60336	1,775.41160	1.77541	1,603.363	14.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	214.46260	0.21446	162.31160	0.16231	214.463	14.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	216.91760	0.21692	164.25750	0.16426	216.918	14.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,595.81760	1.59582	1,767.35750	1.76736	1,595.818	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			16.02850	16.02850	16.24360	16.24360		16.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,463.62950	2.46363	2,654.48720	2.65449	2,463.630	14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	125.12950	0.12513	100.88720	0.10089	125.130	14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,454.97360	2.45497	2,645.58570	2.64559	2,454.974	14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	126.47360	0.12647	101.98570	0.10199	126.474	14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,446.33170	2.44633	2,636.69370	2.63669	2,446.332	14.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	127.83170	0.12783	103.09370	0.10309	127.832	14.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.32720	16.32720	16.52420	16.52420		16.65	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,836.03280	1.83603	1,957.72790	1.95773	1,836.033	15.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	448.83280	0.44883	373.52790	0.37353	448.833	15.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	452.46810	0.45247	376.71110	0.37671	452.468	15.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,829.66810	1.82967	1,950.91110	1.95091	1,829.668	15.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,823.32100	1.82332	1,944.11140	1.94411	1,823.321	15.05	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	456.12100	0.45612	379.91140	0.37991	456.121	15.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014		Index Future		399.63000	399.63000	401.27100	401.27100			0.00	0	0.00
AL37	On 08/05/2014		Index Future		405.35100	405.35100	406.60300	406.60300			0.00	0	0.00
AL37	On 07/08/2014		Index Future		411.52700	411.52700	412.31500	412.31500			0.00	0	0.00
AL7T	On 06/02/2014		Index Future		467.25100	467.25100	469.36300	469.36300			0.00	0	1.00
AL7T	On 08/05/2014		Index Future		473.94000	473.94000	475.60000	475.60000			0.00	0	0.00
AL7T	On 07/08/2014		Index Future		481.16100	481.16100	482.28200	482.28200			0.00	0	0.00
ALBI	On 06/02/2014		Index Future		424.48400	424.48400	425.53300	425.53300			0.00	0	712.00
ALBI	On 08/05/2014		Index Future		430.56100	430.56100	431.18800	431.18800			0.00	0	118.00
ALBI	On 07/08/2014		Index Future		437.12100	437.12100	437.24600	437.24600			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		444.04000	444.04000	443.70100	443.70100			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.83140	9.83140	9.87650	9.87650		11.75	4,424,130.00	450	9,003.00
AU\$ / R	On 17/03/2014	9.49	Call	383.31440	0.38331	417.22210	0.41722	383.314	11.47	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	41.91440	0.04191	30.72210	0.03072	41.914	11.47	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	375.42140	0.37542	409.03460	0.40903	375.421	11.48	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	44.02140	0.04402	32.53460	0.03253	44.021	11.48	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	367.60600	0.36761	400.92420	0.40092	367.606	11.49	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	46.20600	0.04621	34.42420	0.03442	46.206	11.49	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.91990	9.91990	9.96720	9.96720		11.92	0.00	0	1,666.00
AU\$ / R	On 13/06/2014	9.20	Call	772.99240	0.77299	814.66460	0.81466	772.992	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.20	Put	53.09240	0.05309	47.46460	0.04746	53.092	11.93	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Call	405.01510	0.40502	436.97290	0.43697	405.015	11.87	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Put	185.11510	0.18512	169.77290	0.16977	185.115	11.87	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	300.37370	0.30037	327.48440	0.32748	300.374	11.91	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	270.47370	0.27047	250.28440	0.25028	270.474	11.91	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	295.42930	0.29543	322.27750	0.32228	295.429	11.92	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	275.52930	0.27553	255.07750	0.25508	275.529	11.92	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	290.85210	0.29085	317.12620	0.31713	290.852	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	280.95210	0.28095	259.92620	0.25993	280.952	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	10.70	Call	73.91420	0.07391	82.80400	0.08280	73.914	13.07	0.00	0	201.00	
AU\$ / R	On 13/06/2014	10.70	Put	854.01420	0.85401	815.60400	0.81560	854.014	13.07	0.00	0	0.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		10.03390	10.03390	10.07990	10.07990		12.07	4,013,560.00	400	2,350.00
AU\$ / R	On 15/09/2014	9.54	Call	668.31240	0.66831	702.56730	0.70257	668.312	12.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	174.41240	0.17441	162.66730	0.16267	174.412	12.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	177.61440	0.17761	165.57810	0.16558	177.614	12.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	661.51440	0.66151	695.47810	0.69548	661.514	12.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	654.75360	0.65475	688.55340	0.68855	654.754	12.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	180.85360	0.18085	168.65340	0.16865	180.854	12.00	0.00	0	0.00	
AU\$ / R	On 12/12/2014		Foreign Exchange Future		10.15670	10.15670	10.19630	10.19630		12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	784.68710	0.78469	814.88500	0.81489	784.687	12.16	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.59	Put	217.98710	0.21799	208.58500	0.20858	217.987	12.16	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Call	777.75650	0.77776	807.84640	0.80785	777.756	12.15	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Put	221.05650	0.22106	211.54640	0.21155	221.057	12.15	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Call	770.85720	0.77086	800.83830	0.80084	770.857	12.14	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Put	224.15720	0.22416	214.53830	0.21454	224.157	12.14	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		10.03650	10.03650	10.15030	10.15030		18.11	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	304.79720	0.30480	382.19100	0.38219	304.797	17.93	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.94	Put	208.29720	0.20830	171.89100	0.17189	208.297	17.93	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Call	299.57830	0.29958	376.30160	0.37630	299.578	17.95	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	213.07830	0.21308		176.00160	0.17600		213.078	17.95	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	294.42460	0.29442		370.47300	0.37047		294.425	17.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	217.92460	0.21792		180.17300	0.18017		217.925	17.97	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.16520	10.16520		10.28200	10.28200			15.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	558.86700	0.55887		640.33220	0.64033		558.867	15.47	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	233.66700	0.23367		198.33220	0.19833		233.667	15.47	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	553.08350	0.55308		634.05350	0.63405		553.083	15.49	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	237.88350	0.23788		202.05350	0.20205		237.883	15.49	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	547.34670	0.54735		627.81560	0.62782		547.347	15.51	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	242.14670	0.24215		205.81560	0.20582		242.147	15.51	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			466.49400	466.49400		-512.92060	-512.92060				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,042.35540	1,042.35540		1,081.21350	1,081.21350				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,126.42190	1,126.42190		1,166.04990	1,166.04990				0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			139.67190	139.67190		139.08280	139.08280				0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			748.01920	748.01920		908.02480	908.02480				0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,018.06100	1,018.06100		1,059.25690	1,059.25690				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			120.79080	120.79080		127.71870	127.71870				0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			84.37210	84.37210		92.23290	92.23290				0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.45420	12.45420		12.64120	12.64120			16.67	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,182.57110	1.18257		1,364.30580	1.36431		1,182.571	17.59	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	18.37110	0.01837		13.10580	0.01311		18.371	17.59	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,173.00360	1.17300		1,354.54960	1.35455		1,173.004	17.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	18.80360	0.01880		13.34960	0.01335		18.804	17.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,163.44550	1.16345		1,344.79840	1.34480		1,163.446	17.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	19.24550	0.01925		13.59840	0.01360		19.245	17.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.65030	12.65030		12.84230	12.84230			16.27	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,150.66420	1.15066		1,311.30840	1.31131		1,150.664	14.57	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	90.36420	0.09036		59.00840	0.05901		90.364	14.57	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,142.60970	1.14261		1,302.74110	1.30274		1,142.610	14.58	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	92.30970	0.09231		60.44110	0.06044		92.310	14.58	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,134.58310	1.13458		1,294.19940	1.29420		1,134.583	14.59	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	94.28310	0.09428		61.89940	0.06190		94.283	14.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.85710	1.85710		1.87290	1.87290			16.86	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,690.29510	0.16903		1,845.45960	0.18455		1,690.295	15.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	19.29510	0.00193		16.45960	0.00165		19.295	15.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,596.00540	0.15960		1,750.08010	0.17501		1,596.005	15.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	25.00540	0.00250		21.08010	0.00211		25.005	15.87	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,503.04590	0.15030		1,655.75200	0.16558		1,503.046	15.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	32.04590	0.00320		26.75200	0.00268		32.046	15.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87940	1.87940		1.89610	1.89610			17.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	2,004.19380	0.20042		2,160.65460	0.21607		2,004.194	15.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	110.19380	0.01102		99.65460	0.00997		110.194	15.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,917.79120	0.19178		2,072.80230	0.20728		1,917.791	15.55	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	123.79120	0.01238		111.80230	0.01118		123.791	15.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,834.76770		0.18348		1,987.87280	0.19879	1,834.768	15.58	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	140.76770		0.01408		126.87280	0.01269	140.768	15.58	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			111.27971		111.27971		113.40243	113.40243			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	289.71000		0.28971		2,412.43000	2.41243	289.710		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	279.71000		0.27971		2,402.43000	2.40243	279.710		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	269.71000		0.26971		2,392.43000	2.39243	269.710		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future			111.46590		111.46590		113.50279	113.50279			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	2,524.10000		2.52410		487.21000	0.48721	2,524.100		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	2,534.10000		2.53410		497.21000	0.49721	2,534.100		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	2,544.10000		2.54410		507.21000	0.50721	2,544.100		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.98951		81.84465		10.01677	81.65168			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,291.52000		3.29152		3,484.49000	3.48449	3,291.520		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,215.99000		3.21599		3,408.96000	3.40896	3,215.990		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,140.57000		3.14057		3,333.54000	3.33354	3,140.570		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.10531		79.23167		10.14525	78.95445			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	4,094.54000		4.09454		4,371.76000	4.37176	4,094.540		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	4,019.25000		4.01925		4,296.47000	4.29647	4,019.250		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	3,944.06000		3.94406		4,221.28000	4.22128	3,944.060		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.21382		80.33055		10.26890	79.95528			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	507.43000		0.50743		882.70000	0.88270	507.430		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	438.39000		0.43839		813.66000	0.81366	438.390		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	369.44000		0.36944		744.71000	0.74471	369.440		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.32170		77.81865		10.39103	77.35487			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	213.52000		0.21352		677.30000	0.67730	213.520		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	146.06000		0.14606		609.84000	0.60984	146.060		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	78.70000		0.07870		542.48000	0.54248	78.700		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI			423.64800		423.64800		424.83600	424.83600			0.00	0	286.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	163,420.00000		16.34200	151,540.00000	15.15400	163,420.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	163,520.00000		16.35200	151,640.00000	15.16400	163,520.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	163,620.00000		16.36200	151,740.00000	15.17400	163,620.000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			429.71400		429.71400		430.48100	430.48100			0.00	0	27.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	122,760.00000		12.27600	115,090.00000	11.50900	122,760.000	0.000		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	122,860.00000		12.28600	115,190.00000	11.51900	122,860.000	0.000		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	122,960.00000		12.29600	115,290.00000	11.52900	122,960.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			436.26100		436.26100		436.52900	436.52900			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	237,290.00000		23.72900	134,610.00000	23.46100	237,290.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	237,390.00000		23.73900	134,710.00000	23.47100	237,390.000	0.000		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	237,490.00000		23.74900	134,810.00000	23.48100	237,490.000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			443.16600		443.16600		442.97300	442.97300			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	58,240.00000		5.82400	60,170.00000	6.01700	58,240.000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	58,340.00000		5.83400	60,270.00000	6.02700	58,340.000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	58,440.00000		5.84400	60,370.00000	6.03700	58,440.000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.47198		105.47198		107.55768	107.55768			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Put	5,518.02000		5.51802	3,432.32000	3.43232	5,518.020	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Put	5,528.02000		5.52802	3,442.32000	3.44232	5,528.020	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Put	5,538.02000		5.53802	3,452.32000	3.45232	5,538.020	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			106.99510		106.99510		109.00035	109.00035			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	3,994.90000		3.99490	1,989.65000	1.98965	3,994.900	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	4,004.90000		4.00490	1,999.65000	1.99965	4,004.900	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	4,014.90000		4.01490	2,009.65000	2.00965	4,014.900	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 06/02/2014	Bond Future			103.74670		103.74670		106.63803	106.63803			1,867,440.60	18	24.00
I2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	106.99	Put	3,243.30000		3.24330	351.97000	0.35197	3,243.300	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Put	3,253.30000		3.25330	361.97000	0.36197	3,253.300	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Put	3,263.30000		3.26330	371.97000	0.37197	3,263.300	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			105.24487		105.24487		108.06822	108.06822			3,473,080.71	33	33.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	3,745.13000		3.74513	921.78000	0.92178	3,745.130	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 08/05/2014	Bond Future	109.00	Put	3,755.13000		3.75513		931.78000	0.93178	3,755.130		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	3,765.13000		3.76513		941.78000	0.94178	3,765.130		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/02/2014	Bond Future			107.72113		107.72113		111.94044	111.94044			0.00	0	472.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000		1,950.44000	1.95044	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	2,268.87000		2.26887		0.00000	0.00000	2,268.870		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000		1,940.44000	1.94044	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	2,278.87000		2.27887		0.00000	0.00000	2,278.870		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000		1,930.44000	1.93044	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	2,288.87000		2.28887		0.00000	0.00000	2,288.870		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			109.27687		109.27687		113.44195	113.44195			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	5,713.13000		5.71313		1,548.05000	1.54805	5,713.130		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	5,723.13000		5.72313		1,558.05000	1.55805	5,723.130		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	5,733.13000		5.73313		1,568.05000	1.56805	5,733.130		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			192.64100		192.64100		197.69700	197.69700			0.00	0	1,321.00
IGOV	On 08/05/2014	Index Future			195.42300		195.42300		200.34900	200.34900			0.00	0	30.00
IGOV	On 07/08/2014	Index Future			198.42400		198.42400		203.18800	203.18800			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			201.58800		201.58800		206.21100	206.21100			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			536.40800		536.40800		536.40800	536.40800			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			543.63300		543.63300		543.63300	543.63300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			551.40400		551.40400		551.40400	551.40400			0.00	0	20.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.76000		94.24000		5.62000	94.38000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.91000		94.09000		5.88000	94.12000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.29000		93.71000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.44000		93.56000		6.38000	93.62000			102,724,000.00	4,400	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.93000		93.07000		6.70000	93.30000			0.00	0	4,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			7.08000		92.92000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.51000		92.49000		7.08000	92.92000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.80000		92.20000		7.40000	92.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.90000		92.10000		7.53000	92.47000			50,608,500.00	2,200	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.97000		92.03000		7.70000	92.30000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.07000		91.93000		7.90000	92.10000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.18000		91.82000		8.05000	91.95000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.14590		9.14590		9.34490	9.34490		11.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,007.46080		1.00746		1,205.72460	1.20572	1,007.461	14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	1.56080		0.00156		0.82460	0.00082	1.561	14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	997.54250		0.99754		1,195.76650	1.19577	997.543	14.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.64250		0.00164		0.86650	0.00087	1.643	14.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	987.62840		0.98763		1,185.81030	1.18581	987.628	14.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.72840		0.00173		0.91030	0.00091	1.728	14.15	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.22760		9.22760		9.42810	9.42810			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	822.94050		0.82294		1,010.71630	1.01072	822.941	12.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	35.34050		0.03534		22.61630	0.02262	35.341	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	814.09290		0.81409		1,001.25740	1.00126	814.093	12.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	36.49290		0.03649		23.15740	0.02316	36.493	12.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	805.27570		0.80528		992.03830	0.99204	805.276	12.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	37.67570		0.03768		23.93830	0.02394	37.676	12.12	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35710		1.35710		1.36610	1.36610			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35720		1.35720		1.36610	1.36610			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.20130		9.20130	0.10866	9.09360	9.09360		17.56	999,804.06	1,000	2,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	161.61040		0.01616	0.10866	117.52230	0.01175	161.610	16.33	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	8,548.61040		0.85486	0.10866	9,581.52230	0.95815	8,548.610	16.33	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	155.32480		0.01553	0.10866	115.38170	0.01154	155.325	16.33	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	8,642.32480		0.86423	0.10866	9,679.38170	0.96794	8,642.325	16.33	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	149.25180		0.01493	0.10866	113.29620	0.01133	149.252	16.33	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	8,736.25180		0.87363	0.10866	9,777.29620	0.97773	8,736.252	16.33	0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.30875		114.66737		7.01769	115.12493		2.34	476,328,254.98	4,154	24,438.00
R157	On 06/02/2014	Bond Future	5.64	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,659.38000		2.65938		2,201.82000	2.20182	2,659.380	2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,643.18000		2.64318		2,185.62000	2.18562	2,643.180	2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,626.99000		2.62699		2,169.43000	2.16943	2,626.990	2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.61756		109.49647		7.35272	109.84663		2.31	454,848,336.38	4,154	4,125.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.31000		0.00231		5.50000	0.00550	2.310	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,273.40000		3.27340		2,926.43000	2.92643	3,273.400	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.39000		0.00239		5.67000	0.00567	2.390	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,259.72000		3.25972		2,912.84000	2.91284	3,259.720	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.47000		0.00247		5.85000	0.00585	2.470	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,246.04000		3.24604		2,899.26000	2.89926	3,246.040	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.96524		111.16573		7.75577	111.39072		1.98	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	174.06000		0.17406		225.31000	0.22531	174.060	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,500.27000		1.50027		1,326.53000	1.32653	1,500.270	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,491.51000		1.49151		1,318.24000	1.31824	1,491.510	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	176.22000		0.17622		227.94000	0.22794	176.220	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	178.64000		0.17864		230.85000	0.23085	178.640	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,483.01000		1.48301		1,310.23000	1.31023	1,483.010	1.95	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.46201		106.11114		8.32322	106.22592		1.77	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	94.05000		0.09405		109.33000	0.10933	94.050	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,998.90000		1.99890		1,899.40000	1.89940	1,998.900	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	95.06000		0.09506		110.46000	0.11046	95.060	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,991.40000		1.99140		1,892.02000	1.89202	1,991.400	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	96.07000		0.09607		111.60000	0.11160	96.070	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,983.91000		1.98391		1,884.66000	1.88466	1,983.910	1.72	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.83832		114.09392		8.79033	114.49138		14.13	1,588,757,836.00	13,925	37,760.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.01000		0.00001		0.04000	0.00004	0.010	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,612.86000		9.61286		9,215.43000	9.21543	9,612.860	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	0.01000		0.00001		0.05000	0.00005	0.010	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,520.26000		9.52026		9,122.84000	9.12284	9,520.260	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
R186	On 06/02/2014	Bond Future	7.76	Call		0.01000	0.00001		0.05000	0.00005	0.010	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,427.75000		9.42775	9,030.33000	9.03033		9,427.750	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	574.44000		0.57444	798.44000	0.79844		574.440	14.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,307.45000		1.30745	1,133.99000	1.13399		1,307.450	14.13	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.94428		115.72737	8.90900	116.01278			14.84	1,616,711,358.90	13,970	13,798.00
R186	On 08/05/2014	Bond Future	7.09	Call	139.57000		0.13957	155.78000	0.15578		139.570	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,635.71000		16.63571	16,366.51000	16.36651		16,635.710	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	143.00000		0.14300	159.54000	0.15954		143.000	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,541.40000		16.54140	16,272.53000	16.27253		16,541.400	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	146.50000		0.14650	163.37000	0.16337		146.500	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,447.27000		16.44727	16,178.73000	16.17873		16,447.270	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	352.44000		0.35244	386.54000	0.38654		352.440	14.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	12,923.76000		12.92376	12,672.45000	12.67245		12,923.760	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,409.13000		1.40913	1,503.43000	1.50343		1,409.130	14.65	408,647.70	290	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	7,219.37000		7.21937	7,028.26000	7.02826		7,219.370	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,043.32000		2.04332	2,163.54000	2.16354		2,043.320	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	5,713.63000		5.71363	5,548.44000	5.54844		5,713.630	14.75	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,799.86000		3.79986	3,972.59000	3.97259		3,799.860	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,351.17000		3.35117	3,238.49000	3.23849		3,351.170	14.96	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	4,912.71000		4.91271	5,109.31000	5.10931		4,912.710	15.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,481.90000		2.48190	2,393.09000	2.39309		2,481.900	15.07	719,751.00	290	8,000.00
R186	On 07/08/2014	Bond Future			9.04090		112.19590	9.02124	112.35140			14.25	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,336.79000		8.33679	8,241.29000	8.24129		8,336.790	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,173.76000		2.17376	2,233.76000	2.23376		2,173.760	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,198.87000		2.19887	2,259.31000	2.25931		2,198.870	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,276.72000		8.27672	8,181.66000	8.18166		8,276.720	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,224.17000		2.22417	2,285.06000	2.28506		2,224.170	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,216.92000		8.21692	8,122.31000	8.12231		8,216.920	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,132.42000		4.13242	4,220.71000	4.22071		4,132.420	14.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	5,093.53000		5.09353	5,026.32000	5.02632		5,093.530	14.22	0.00	0	840.00
R186	On 06/11/2014	Bond Future			9.13309		113.97368	9.12811	114.01220			13.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,382.74000		2.38274	2,402.57000	2.40257		2,382.740	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	10,453.36000		10.45336	10,434.67000	10.43467		10,453.360	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,406.39000		2.40639	2,426.33000	2.42633		2,406.390	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	10,391.70000		10.39170	10,373.12000	10.37312		10,391.700	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,430.20000		2.43020	2,450.25000	2.45025		2,430.200	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	10,330.29000		10.33029	10,311.82000	10.31182		10,330.290	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,626.02000		5.62602	5,656.31000	5.65631		5,626.020	13.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,341.08000		5.34108	5,332.85000	5.33285		5,341.080	13.79	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			265.00162		265.00162	270.27826	270.27826				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	14,988.38000		14.98838	9,711.74000	9.71174		14,988.380		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	14,998.38000		14.99838	9,721.74000	9.72174		14,998.380		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	15,008.38000		15.00838	9,731.74000	9.73174		15,008.380		0.00	0	0.00
R197	On 08/05/2014	Bond Future			268.82846		268.82846	273.90344	273.90344				0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Call	18,838.46000		18.83846	23,913.44000	23.91344		18,838.460		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 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	18,828.46000	18.82846		23,903.44000	23.90344		18,828.460		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	18,818.46000	18.81846		23,893.44000	23.89344		18,818.460		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.40857	103.15896		5.87605	103.60572			1.23	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	0.00000	0.00000		0.11000	0.00011		0.000	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	984.48000	0.98448		537.83000	0.53783		984.480	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	0.00000	0.00000		0.13000	0.00013		0.000	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	975.99000	0.97599		529.36000	0.52936		975.990	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	0.00000	0.00000		0.15000	0.00015		0.000	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	967.50000	0.96750		520.89000	0.52089		967.500	1.22	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.68243	104.63584		6.10044	104.98246			1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	3.64000	0.00364		17.87000	0.01787		3.640	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,168.99000	1.16899		836.60000	0.83660		1,168.990	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	3.75000	0.00375		18.30000	0.01830		3.750	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,163.04000	1.16304		830.97000	0.83097		1,163.040	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	3.86000	0.00386		18.75000	0.01875		3.860	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,157.09000	1.15709		825.36000	0.82536		1,157.090	1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.99765	101.81786		6.35348	102.04801			0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	35.43000	0.03543		77.96000	0.07796		35.430	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	647.83000	0.64783		460.21000	0.46021		647.830	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	644.69000	0.64469		457.47000	0.45747		644.690	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	35.90000	0.03590		78.83000	0.07883		35.900	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	36.37000	0.03637		79.71000	0.07971		36.370	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	641.56000	0.64156		454.75000	0.45475		641.560	0.74	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			201.74798	201.74798		207.48161	207.48161			11.45	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	19.47000	0.01947		830.21000	0.83021		19.470	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	7,261.49000	7.26149		2,338.60000	2.33860		7,261.490	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	19.31000	0.01931		826.85000	0.82685		19.310	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	7,271.33000	7.27133		2,345.24000	2.34524		7,271.330	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	19.16000	0.01916		823.49000	0.82349		19.160	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	7,281.18000	7.28118		2,351.88000	2.35188		7,281.180	11.89	0.00	0	0.00
R202	On 08/05/2014	Bond Future			204.66126	204.66126		210.26458	210.26458				0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	10,328.74000	10.32874		4,725.42000	4.72542		10,328.740		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	10,338.74000	10.33874		4,735.42000	4.73542		10,338.740		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	10,348.74000	10.34874		4,745.42000	4.74542		10,348.740		0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 06/02/2014	Bond Future			8.67957	97.75952		8.60682	98.19361			11.54	127,087,376.00	1,300	10,257.00
R2023	On 06/02/2014	Bond Future	7.84	Call	0.21000	0.00021		1.26000	0.00126		0.210	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.84	Put	5,169.90000	5.16990		4,736.86000	4.73686		5,169.900	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call	0.25000	0.00025		1.43000	0.00143		0.250	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put	5,106.26000	5.10626		4,673.35000	4.67335		5,106.260	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call	0.29000	0.00029		1.62000	0.00162		0.290	11.35	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put	5,042.66000	5.04266		4,609.90000	4.60990		5,042.660	11.35	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.79312	95.23908		8.73415	95.58154			12.59	100,001,034.00	1,050	2,280.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 08/05/2014	Bond Future	7.59	Call	382.33000		0.38233		435.70000	0.43570	382.330	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	7,697.90000		7.69790	7,408.81000	7.40881	7,697.900	12.30	0.00	0	0.00	
R2023	On 08/05/2014	Bond Future	7.60	Call	389.82000		0.38982	443.99000	0.44399	389.820	12.30	0.00	0	0.00	
R2023	On 08/05/2014	Bond Future	7.60	Put	7,641.64000		7.64164	7,353.35000	7.35335	7,641.640	12.30	0.00	0	0.00	
R2023	On 08/05/2014	Bond Future	7.61	Call	397.42000		0.39742	452.40000	0.45240	397.420	12.30	0.00	0	0.00	
R2023	On 08/05/2014	Bond Future	7.61	Put	7,585.54000		7.58554	7,298.06000	7.29806	7,585.540	12.30	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future			8.89851		96.57613	8.85705	96.81065		11.87	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.49	Call	2,268.44000		2.26844	2,373.22000	2.37322	2,268.440	11.80	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.49	Put	4,612.48000		4.61248	4,482.74000	4.48274	4,612.480	11.80	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.50	Put	4,576.81000		4.57681	4,447.73000	4.44773	4,576.810	11.80	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.50	Call	2,291.04000		2.29104	2,396.48000	2.39648	2,291.040	11.80	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.51	Call	2,313.77000		2.31377	2,419.87000	2.41987	2,313.770	11.80	0.00	0	0.00	
R2023	On 07/08/2014	Bond Future	8.51	Put	4,541.31000		4.54131	4,412.89000	4.41289	4,541.310	11.80	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future			9.00382		94.18450	8.97868	94.32286		11.77	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.59	Call	2,834.16000		2.83416	2,900.25000	2.90025	2,834.160	11.66	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.59	Put	5,145.50000		5.14550	5,073.23000	5.07323	5,145.500	11.66	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.60	Call	2,857.11000		2.85711	2,923.52000	2.92352	2,857.110	11.66	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.60	Put	5,111.74000		5.11174	5,039.79000	5.03979	5,111.740	11.66	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.61	Call	2,880.17000		2.88017	2,946.91000	2.94691	2,880.170	11.66	0.00	0	0.00	
R2023	On 06/11/2014	Bond Future	8.61	Put	5,078.13000		5.07813	5,006.51000	5.00651	5,078.130	11.66	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.92993		104.36685	7.80351	104.75851		4.96	0.00	0		10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000		0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	6,354.38000		6.35438	5,962.72000	5.96272	6,354.380	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.00000		0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,723.68000		5.72368	5,332.02000	5.33202	5,723.680	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.00000		0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,690.61000		5.69061	5,298.95000	5.29895	5,690.610	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.00000		0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,657.55000		5.65755	5,265.89000	5.26589	5,657.550	4.83	0.00	0	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	0.00000		0.00000	0.01000	0.00001	0.000	4.87	0.00	0	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	3,438.96000		3.43896	3,047.31000	3.04731	3,438.960	4.87	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future			8.11332		101.69782	8.01218	101.99005		5.40	0.00	0		140.00
R203	On 08/05/2014	Bond Future	5.74	Call	6.12000		0.00612	8.78000	0.00878	6.120	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	7,148.81000		7.14881	6,859.24000	6.85924	7,148.810	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	6.32000		0.00632	9.05000	0.00905	6.320	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	7,117.63000		7.11763	6,828.13000	6.82813	7,117.630	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	6.52000		0.00652	9.34000	0.00934	6.520	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	7,086.45000		7.08645	6,797.04000	6.79704	7,086.450	5.28	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	123.02000		0.12302	156.31000	0.15631	123.020	5.29	0.00	0	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,879.85000		3.87985	3,620.91000	3.62091	3,879.850	5.29	0.00	0	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	386.86000		0.38686	465.61000	0.46561	386.860	5.36	0.00	0	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,470.46000		2.47046	2,256.98000	2.25698	2,470.460	5.36	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future			8.28816		103.24785	8.22270	103.42343		5.01	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	267.54000		0.26754	296.37000	0.29637	267.540	4.89	0.00	0	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,242.86000		4.24286	4,096.11000	4.09611	4,242.860	4.89	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	500.14000		0.50014	546.17000	0.54617	500.140	4.93	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,219.51000		3.21951	3,089.96000	3.08996	3,219.510	4.93	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	506.67000		0.50667	553.13000	0.55313	506.670	4.93	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,198.34000		3.19834	3,069.22000	3.06922	3,198.340	4.93	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	513.26000		0.51326	560.15000	0.56015	513.260	4.93	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,177.25000		3.17725	3,048.56000	3.04856	3,177.250	4.93	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future			8.47692		100.71789	8.44814	100.78910		4.85	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	371.59000		0.37159	385.76000	0.38576	371.590	4.73	0.00	0	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,524.96000		4.52496	4,467.92000	4.46792	4,524.960	4.73	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	375.76000		0.37576	390.05000	0.39005	375.760	4.73	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
R203	On 06/11/2014	Bond Future	6.85	Put	4,503.11000		4.50311	4,446.19000	4.44619		4,503.110	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	379.97000		0.37997	394.38000	0.39438		379.970	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,481.30000		4.48130	4,424.50000	4.42450		4,481.300	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	433.42000		0.43342	449.32000	0.44932		433.420	4.73	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,223.21000		4.22321	4,167.90000	4.16790		4,223.210	4.73	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.36747		92.12314	9.39436	91.88828				172,086,025.52	1,868	1,866.00
R2037	On 06/02/2014	Bond Future	9.37	Call	22.13000		0.02213	0.00000	0.00000		22.130		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	212.73000	0.21273		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	109.56000		0.10956	0.00000	0.00000		109.560		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	125.30000	0.12530		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	196.85000		0.19685	0.00000	0.00000		196.850		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	38.01000	0.03801		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.46275		93.44205	9.50154	93.10931				174,549,749.40	1,868	1,868.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	803.65000		0.80365	1,136.39000	1.13639		803.650		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	716.45000		0.71645	1,049.19000	1.04919		716.450		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	629.39000		0.62939	962.13000	0.96213		629.390		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.55246		90.60739	9.60558	90.15972				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,510.06000		4.51006	4,957.73000	4.95773		4,510.060		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,418.62000		4.41862	4,866.29000	4.86629		4,418.620		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,327.32000		4.32732	4,774.99000	4.77499		4,327.320		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.63340		91.92586	9.69975	91.37531				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	469.99000		0.46999	0.00000	0.00000		469.990		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000	80.56000	0.08056		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	552.61000		0.55261	2.06000	0.00206		552.610		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	635.11000		0.63511	84.56000	0.08456		635.110		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			8.17727		100.42753	8.05515	100.90867			6.73	0.00	0	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.00000		0.00000	0.00000	0.00000		0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	7,335.45000		7.33545	6,854.31000	6.85431		7,335.450	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.00000		0.00000	0.00000	0.00000		0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	7,292.60000		7.29260	6,811.46000	6.81146		7,292.600	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.00000		0.00000	0.00000	0.00000		0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	7,249.77000		7.24977	6,768.63000	6.76863		7,249.770	6.53	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.33595		101.86530	8.23329	102.24956			7.20	0.00	0	210.00
R204	On 08/05/2014	Bond Future	6.04	Call	12.60000		0.01260	17.73000	0.01773		12.600	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	9,061.17000		9.06117	8,682.04000	8.68204		9,061.170	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	12.98000		0.01298	18.25000	0.01825		12.980	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	9,020.00000		9.02000	8,641.01000	8.64101		9,020.000	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	13.38000		0.01338	18.79000	0.01879		13.380	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,978.86000		8.97886	8,600.01000	8.60001		8,978.860	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.48496		99.38330	8.40852	99.65469			7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	680.85000		0.68085	751.73000	0.75173		680.850	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,471.53000		4.47153	4,271.02000	4.27102		4,471.530	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	689.57000		0.68957	761.09000	0.76109		689.570	7.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.45	Put	4,443.14000		4.44314		4,243.27000	4.24327	4,443.140	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	698.36000		0.69836		770.54000	0.77054	698.360	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,414.83000		4.41483		4,215.62000	4.21562	4,414.830	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,023.57000		1.02357		1,117.82000	1.11782	1,023.570	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,561.54000		3.56154		3,384.40000	3.38440	3,561.540	7.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.63359		100.95780		8.58306	101.12752		7.12	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	629.76000		0.62976		665.92000	0.66592	629.760	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,340.06000		6.34006		6,206.50000	6.20650	6,340.060	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	636.08000		0.63608		672.52000	0.67252	636.080	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,310.43000		6.31043		6,177.15000	6.17715	6,310.430	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	642.45000		0.64245		679.16000	0.67916	642.450	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,280.85000		6.28085		6,147.84000	6.14784	6,280.850	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,578.57000		1.57857		1,647.61000	1.64761	1,578.570	7.08	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,767.48000		3.76748		3,666.80000	3.66680	3,767.480	7.08	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/02/2014	Bond Future			9.43236		97.03496		9.45922	96.78012			832,074,782.00	8,575	11,241.00
R2048	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.09	Put	3,361.77000		3.36177		3,616.61000	3.61661	3,361.770		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Put	3,260.50000		3.26050		3,515.34000	3.51534	3,260.500		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Put	3,159.42000		3.15942		3,414.26000	3.41426	3,159.420		0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.51973		93.99826		9.55774	93.64396			806,035,079.50	8,575	10,090.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	4,691.65000		4.69165		5,045.95000	5.04595	4,691.650		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	4,589.52000		4.58952		4,943.82000	4.94382	4,589.520		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,487.58000		4.48758		4,841.88000	4.84188	4,487.580		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.60105		95.30926		9.65243	94.83836			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	357.38000		0.35738		0.00000	0.00000	357.380		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		113.52000	0.11352	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		22.17000	0.02217	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	448.73000		0.44873		0.00000	0.00000	448.730		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	539.91000		0.53991		69.01000	0.06901	539.910		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			9.68079		92.39281		9.74462	91.81721			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	354.37000		0.35437		0.00000	0.00000	354.370		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000		221.23000	0.22123	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	444.35000		0.44435		0.00000	0.00000	444.350		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000		131.25000	0.13125	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	534.16000		0.53416		0.00000	0.00000	534.160		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000		0.00000		41.44000	0.04144	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.41140		95.19779		8.32916	95.56390			251,322,165.60	2,640	20,554.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000		0.00000		0.00000	0.00000	0.000		8.35	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	8,283.94000		8.28394		7,917.83000	7.91783	8,283.940		8.35	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000		0.00000		0.00000	0.00000	0.000		8.35	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	8,234.74000		8.23474		7,868.63000	7.86863	8,234.740		8.35	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000		0.00000		0.00000	0.00000	0.000		8.35	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.66	Put	8,185.58000		8.18558	7,819.47000	7.81947		8,185.580	8.35	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.55839		96.56067	8.49446	96.83380			8.92	0.00	0	90.00
R207	On 08/05/2014	Bond Future	6.19	Call	14.44000		0.01444	18.08000	0.01808		14.440	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,811.90000		10.81190	10,542.41000	10.54241		10,811.900	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	14.87000		0.01487	18.61000	0.01861		14.870	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,763.67000		10.76367	10,494.28000	10.49428		10,763.670	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	15.32000		0.01532	19.15000	0.01915		15.320	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,715.48000		10.71548	10,446.18000	10.44618		10,715.480	8.70	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.69662		94.39024	8.65667	94.55385			8.83	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	852.69000		0.85269	899.46000	0.89946		852.690	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,083.53000		5.08353	4,966.69000	4.96669		5,083.530	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	863.15000		0.86315	910.32000	0.91032		863.150	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,050.83000		5.05083	4,934.39000	4.93439		5,050.830	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	873.70000		0.87370	921.27000	0.92127		873.700	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,018.24000		5.01824	4,902.20000	4.90220		5,018.240	8.66	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.82681		95.88582	8.81007	95.95153			8.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	883.16000		0.88316	901.57000	0.90157		883.160	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,944.94000		6.94494	6,897.64000	6.89764		6,944.940	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	891.58000		0.89158	910.12000	0.91012		891.580	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,911.02000		6.91102	6,863.85000	6.86385		6,911.020	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	900.07000		0.90007	918.73000	0.91873		900.070	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,877.19000		6.87719	6,830.14000	6.83014		6,877.190	8.64	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.51018		93.20316	8.42260	93.63874			9.18	19,386,257.28	208	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000		0.00000	0.00000	0.00000		0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	9,326.73000		9.32673	8,891.15000	8.89115		9,326.730	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000		0.00000	0.00000	0.00000		0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	9,270.82000		9.27082	8,835.24000	8.83524		9,270.820	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000		0.00000	0.00000	0.00000		0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	9,214.95000		9.21495	8,779.37000	8.77937		9,214.950	8.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.63726		91.13972	8.56509	91.48688			10.56	0.00	0	680.00
R208	On 08/05/2014	Bond Future	6.29	Call	16.33000		0.01633	20.97000	0.02097		16.330	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	12,198.26000		12.19826	11,855.74000	11.85574		12,198.260	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	16.82000		0.01682	21.59000	0.02159		16.820	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	12,142.74000		12.14274	11,800.35000	11.80035		12,142.740	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	17.33000		0.01733	22.22000	0.02222		17.330	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	12,087.26000		12.08726	11,744.99000	11.74499		12,087.260	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.75463		92.52900	8.70223	92.77277			9.96	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,583.61000		5.58361	5,409.22000	5.40922		5,583.610	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	963.21000		0.96321	1,032.59000	1.03259		963.210	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	975.21000		0.97521	1,045.21000	1.04521		975.210	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,546.24000		5.54624	5,372.47000	5.37247		5,546.240	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	987.31000		0.98731	1,057.93000	1.05793		987.310	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,509.01000		5.50901	5,335.86000	5.33586		5,509.010	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,689.74000		1.68974	1,791.34000	1.79134		1,689.740	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,927.69000		3.92769	3,785.52000	3.78552		3,927.690	9.90	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.87064		90.59514	8.83713	90.74577			10.03	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	906.00000		0.90600	942.75000	0.94275		906.000	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,621.94000		7.62194	7,508.06000	7.50806		7,621.940	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	915.35000		0.91535	952.38000	0.95238		915.350	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,582.26000		7.58226	7,468.66000	7.46866		7,582.260	9.77	0.00	0	0.00

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 06/11/2014	Bond Future	7.46	Call	924.77000		0.92477		962.08000	0.96208	924.770	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,542.67000		7.54267	7,429.35000	7.42935	7,542.670	9.77	0.00	0	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,409.95000		2.40995	2,481.39000	2.48139	2,409.950	9.96	0.00	0	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	4,093.45000		4.09345	4,014.26000	4.01426	4,093.450	9.96	0.00	0	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00
R209	On 06/02/2014	Bond Future			9.30708		73.82658		9.34894	73.52698		19.92	738,265,800.00	10,000	13,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	1.41000		0.00141	1.73000	0.00173	1.410	19.47	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,860.79000		5.86079	6,160.71000	6.16071	5,860.790	19.47	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1.60000		0.00160	1.95000	0.00195	1.600	19.47	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,779.85000		5.77985	6,079.80000	6.07980	5,779.850	19.47	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1.82000		0.00182	2.20000	0.00220	1.820	19.48	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,699.08000		5.69908	5,999.06000	5.99906	5,699.080	19.48	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future			9.39478		71.73738		9.44845	71.35947		21.36	717,373,800.00	10,000	10,528.00
R209	On 08/05/2014	Bond Future	7.84	Call	257.62000		0.25762	235.18000	0.23518	257.620	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,732.30000		12.73230	13,087.77000	13.08777	12,732.300	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	263.34000		0.26334	240.45000	0.24045	263.340	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,647.36000		12.64736	13,002.38000	13.00238	12,647.360	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	269.16000		0.26916	245.81000	0.24581	269.160	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,562.66000		12.56266	12,917.22000	12.91722	12,562.660	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	916.02000		0.91602	847.75000	0.84775	916.020	20.90	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,712.87000		7.71287	8,022.51000	8.02251	7,712.870	20.90	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,958.72000		1.95872	1,833.38000	1.83338	1,958.720	21.13	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,838.84000		4.83884	5,091.41000	5.09141	4,838.840	21.13	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,532.33000		3.53233	3,340.56000	3.34056	3,532.330	21.36	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,794.40000		2.79440	2,980.54000	2.98054	2,794.400	21.36	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,025.01000		4.02501	3,816.08000	3.81608	4,025.010	21.44	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,391.97000		2.39197	2,560.95000	2.56095	2,391.970	21.44	0.00	0	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,505.62000		4.50562	4,281.30000	4.28130	4,505.620	21.51	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,062.26000		2.06226	2,215.85000	2.21585	2,062.260	21.51	0.00	0	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	4,922.86000		4.92286	4,686.14000	4.68614	4,922.860	21.57	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,815.66000		1.81566	1,956.85000	1.95685	1,815.660	21.57	0.00	0	0	10,000.00
R209	On 07/08/2014	Bond Future			9.47498		72.83103		9.54253	72.36250		20.82	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,002.94000		3.00294	2,822.65000	2.82265	3,002.940	20.60	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,141.18000		6.14118	6,429.42000	6.42942	6,141.180	20.60	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,094.56000		6.09456	6,381.59000	6.38159	6,094.560	20.60	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,030.90000		3.03090	2,849.40000	2.84940	3,030.900	20.60	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,059.00000		3.05900	2,876.30000	2.87630	3,059.000	20.61	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,048.20000		6.04820	6,334.03000	6.33403	6,048.200	20.61	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future			9.55236		70.83715		9.63300	70.28586		21.06	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,484.26000		3.48426	3,269.03000	3.26903	3,484.260	20.70	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,526.07000		7.52607	7,862.13000	7.86213	7,526.070	20.70	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,511.48000		3.51148	3,295.06000	3.29506	3,511.480	20.70	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,478.29000		7.47829	7,813.16000	7.81316	7,478.290	20.70	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,538.81000		3.53881	3,321.21000	3.32121	3,538.810	20.71	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,430.73000		7.43073	7,764.42000	7.76442	7,430.730	20.71	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000	6.25000		0.00	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			153.74423		153.74423		158.50811	158.50811			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	7,745.77000		7.74577		2,981.89000	2.98189	7,745.770		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	7,755.77000		7.75577		2,991.89000	2.99189	7,755.770		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	7,765.77000		7.76577		3,001.89000	3.00189	7,765.770		0.00	0	0.00
R210	On 08/05/2014	Bond Future			154.00669		154.00669		158.67705	158.67705			0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	5,983.31000		5.98331		1,312.95000	1.31295	5,983.310		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	5,993.31000		5.99331		1,322.95000	1.32295	5,993.310		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	6,003.31000		6.00331		1,332.95000	1.33295	6,003.310		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			125.94736		125.94736		127.78462	127.78462			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	3,042.64000		3.04264		1,205.38000	1.20538	3,042.640		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	3,052.64000		3.05264		1,215.38000	1.21538	3,052.640		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	3,062.64000		3.06264		1,225.38000	1.22538	3,062.640		0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.76615		127.76615		129.49857	129.49857			0.00	0	0.00
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	2,223.85000		2.22385		491.43000	0.49143	2,223.850		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	2,233.85000		2.23385		501.43000	0.50143	2,233.850		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	2,243.85000		2.24385		511.43000	0.51143	2,243.850		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			125.28953		125.28953		129.77693	129.77693			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	7,700.47000		7.70047		3,213.07000	3.21307	7,700.470		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	7,710.47000		7.71047		3,223.07000	3.22307	7,710.470		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	7,720.47000		7.72047		3,233.07000	3.23307	7,720.470		0.00	0	0.00
R212	On 08/05/2014	Bond Future			127.09885		127.09885		131.51759	131.51759			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	131.99	Put	4,891.15000		4.89115		472.41000	0.47241	4,891.150		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	4,901.15000		4.90115		482.41000	0.48241	4,901.150		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	4,911.15000		4.91115		492.41000	0.49241	4,911.150		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future			9.28303	83.80731		9.27998	83.82942		18.03	557,570,033.43	6,653	14,887.00
R213	On 06/02/2014	Bond Future	8.29	Call	0.08000	0.00008		0.23000	0.00023	0.080	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,693.52000	7.69352	7,671.56000	7.67156	7,693.520	0.00	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	0.10000	0.00010		0.27000	0.00027	0.100	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,610.86000	7.61086	7,588.92000	7.58892	7,610.860	0.00	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	0.11000	0.00011		0.30000	0.00030	0.110	17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,528.30000	7.52830	7,506.38000	7.50638	7,528.300	0.00	17.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.37842	81.46653		9.38698	81.40556		19.14	541,996,824.09	6,653	6,843.00
R213	On 08/05/2014	Bond Future	7.64	Call	186.83000	0.18683		187.95000	0.18795	186.830	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,112.47000	14.11247	14,174.56000	14.17456	14,112.470	0.00	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	191.09000	0.19109		192.22000	0.19222	191.090	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,027.03000	14.02703	14,089.13000	14.08913	14,027.030	0.00	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	195.43000	0.19543		196.56000	0.19656	195.430	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,941.79000	13.94179	14,003.89000	14.00389	13,941.790	0.00	18.73	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.46717	82.70803		9.48981	82.54950		18.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,536.50000	2.53650	2,489.74000	2.48974	2,536.500	0.00	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,117.90000	7.11790	7,229.67000	7.22967	7,117.900	0.00	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,561.60000	2.56160	2,514.47000	2.51447	2,561.600	0.00	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,066.99000	7.06699	7,178.39000	7.17839	7,066.990	0.00	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,586.85000	2.58685	2,539.35000	2.53935	2,586.850	0.00	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,016.32000	7.01632	7,127.35000	7.12735	7,016.320	0.00	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.55463	80.47488		9.59031	80.22912		18.60	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,123.00000	3.12300	3,039.37000	3.03937	3,123.000	0.00	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	8,289.11000	8.28911	8,451.24000	8.45124	8,289.110	0.00	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,148.34000	3.14834	3,064.20000	3.06420	3,148.340	0.00	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	8,238.84000	8.23884	8,400.46000	8.40046	8,238.840	0.00	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,173.80000	3.17380	3,089.16000	3.08916	3,173.800	0.00	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	8,188.78000	8.18878	8,349.90000	8.34990	8,188.780	0.00	18.33	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.37716	74.82887		9.39895	74.66711		21.29	153,399,183.50	2,050	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	92.62000	0.09262		102.61000	0.10261	92.620	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,072.32000	3.07232	3,244.07000	3.24407	3,072.320	0.00	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	99.91000	0.09991		110.10000	0.11010	99.910	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,000.05000	3.00005	3,172.00000	3.17200	3,000.050	0.00	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	107.65000	0.10765		118.03000	0.11803	107.650	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,928.38000	2.92838	3,100.52000	3.10052	2,928.380	0.00	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.46205	72.61243		9.49467	72.37416		22.40	148,855,481.50	2,050	2,150.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,902.59000	1.90259	1,834.25000	1.83425	1,902.590	0.00	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,506.62000	5.50662	5,676.55000	5.67655	5,506.620	0.00	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,928.52000	1.92852	1,859.43000	1.85943	1,928.520	0.00	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,453.07000	5.45307	5,622.25000	5.62225	5,453.070	0.00	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,954.68000	1.95468	1,884.82000	1.88482	1,954.680	0.00	22.17	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,399.88000	5.39988	5,568.29000	5.56829	5,399.880	0.00	22.17	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.54082	73.62566		9.58639	73.29790		21.73	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,564.14000	4.56414	4,404.04000	4.40404	4,564.140	0.00	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,570.06000	4.57006	4,737.72000	4.73772	4,570.060	0.00	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,532.88000	4.53288	4,699.71000	4.69971	4,532.880	0.00	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,599.11000	4.59911	4,438.18000	4.43818	4,599.110	0.00	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,634.19000	4.63419	4,472.44000	4.47244	4,634.190	0.00	21.64	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,495.93000	4.49593	4,661.94000	4.66194	4,495.930	0.00	21.64	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.61797	71.50375		9.67556	71.09558		21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,505.37000	5.50537	5,295.97000	5.29597	5,505.370	0.00	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,348.76000	5.34876	5,547.53000	5.54753	5,348.760	0.00	21.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.65	Call	5,539.77000	5.53977	5,329.52000	5.32952	5,539.770	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,312.26000	5.31226	5,510.18000	5.51018	5,312.260	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,574.24000	5.57424	5,363.15000	5.36315	5,574.240	21.79	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,275.96000	5.27596	5,473.04000	5.47304	5,275.960	21.79	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,119.22000	22,119.22000	22,374.00000	22,374.00000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.93890	4.93890	4.93720	4.93720		16.67	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	94.13310	0.09413	99.69960	0.09970	94.133	16.78	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	145.23310	0.14523	152.49960	0.15250	145.233	16.78	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	90.18060	0.09018	95.71020	0.09571	90.181	16.80	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	151.28060	0.15128	158.51020	0.15851	151.281	16.80	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	86.35610	0.08636	91.84330	0.09184	86.356	16.83	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	157.45610	0.15746	164.64330	0.16464	157.456	16.83	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.89070	4.89070	4.88800	4.88800		14.37	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	110.64370	0.11064	113.99930	0.11400	110.644	14.61	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	259.94370	0.25994	265.99930	0.26600	259.944	14.61	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	107.37460	0.10737	110.66340	0.11066	107.375	14.63	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	266.67460	0.26667	272.66340	0.27266	266.675	14.63	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	104.18600	0.10419	107.40460	0.10740	104.186	14.64	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	273.48600	0.27349	279.40460	0.27940	273.486	14.64	0.00	0	0.00

Total for Derivatives : **10,881,127,177.61** **359,382** **3 501 469.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.55642			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.54000	104.91534	7.54000	104.89389			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.76672			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.23000	103.59766	9.23000	103.57184			0.00	0	3,831,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.35884			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.47440			0.00	4,500,000,000	4,500,000,000.00
AB013	On 21/11/2018	Spot Bond			10.09500	94.98490	10.09500	94.95907			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.84000	103.17160	7.84000	103.14969			0.00	0	1,145,600,000.00
AB07	On 07/03/2014	Spot Bond			6.36000	108.21546	6.36000	103.82111			0.00	0	1,096,400,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.00012			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.38500	105.06512	9.38500	105.03850			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.10000	136.48204	1.10000	136.47328			242,000,000,000.00	220,000,000	220,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond		2.65000	125.42669		2.65000	256.50983			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33718			0.00	2,000,000,000	500,000,000.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93930			0.00	0	5,200,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.35299			0.00	0	1,208,880,800.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88461			0.00	600,000,000	600,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.92379			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.94978			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.10115			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		8.30000	107.81253		8.30000	107.78832			0.00	0	386,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.77905			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.61000	104.51127		7.61000	104.48970			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29816			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.59035			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44969			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34557			0.00	0	1,700,000,000.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54362			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75713			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92295			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45099			0.00	0	1,250,000,000.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96408			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.22212			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.70043			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.55000	137.06830		5.55000	131.96742			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.35000	126.76318		3.35000	126.74724			0.00	0	322,760,000.00
ABLI04	On 11/10/2016	Spot Bond		3.05000	117.49916		3.05000	117.48539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond		4.70000	101.16281		4.70000	101.14659			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.05000	100.85517		6.05000	100.83514			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.78500	108.60054		11.78500	108.56619			0.00	0	66,500,000.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66301			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86162			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.93482			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98119			0.00	0	27,000,000.00
ABLSI1	On 29/06/2019	Spot Bond		4.35000	109.86806		4.35000	109.85135			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	42.24720		100.00000	42.14258			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.39000	161.88959		2.39000	161.87353			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.46561		2.76000	155.44862			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.42000	162.83031		2.42000	162.81401			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.25000	166.29644		2.25000	166.28055			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.78125	71.51295		8.78125	71.49646			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.78125	71.51295		8.78125	71.49646			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.18000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81459			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.23000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.17000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.40000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.40000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48747			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37729			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.42000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		7.15000	102.40364		7.15000	102.38387			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	85.62000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.67000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	85.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66080			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.83000	113.68547		7.83000	113.66136			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35077			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.13000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.24000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		3.04000	90.36806		3.04000	98.01948			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.90000	97.44332		2.90000	145.20558			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.85000	109.60041		2.85000	189.79509			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	81.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.20500	89.05068		10.20500	89.02620			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	91.45000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.09392			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.75000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	96.11000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.24000	103.11104		10.24000	103.08276			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	10.18500		103.50606		10.18500	103.47781			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.58500		87.90330		9.58500	87.88069			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.83000			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	10.28000		102.82514		10.28000	102.79682			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.44000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05298			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	100.00000		1.45568		100.00000	1.45203			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.08500		106.48042		9.08500	106.45429			0.00	0	10,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.49000		103.09981		7.49000	103.07887			0.00	0	569,900,000.00
ABS6	On 01/06/2020	Spot Bond	9.65000		94.69769		9.65000	94.67318			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.44000		92.18207		10.44000	92.15616			0.00	0	59,800,000.00
ABS9	On 17/03/2016	Spot Bond	8.19000		105.85513		8.19000	105.83166			0.00	0	500,000,000.00
ABSI1	On 11/06/2014	Spot Bond	1.80000		131.25291		1.80000	128.71812			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.46000		205.51280		2.46000	260.35835			0.00	0	130,660,000.00
ABSI3	On 31/01/2017	Spot Bond	1.04000		122.92598		1.04000	125.65983			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20000		122.60335		2.20000	125.05425			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		43.51122		100.00000	43.40348			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.99000		107.41233		11.99000	107.37779			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.89380			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.52384		100.00000	2.51759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.94497			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.67097			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84263			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	61.15377		11.00000	61.13629			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.43417			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96645			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06764			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92130			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.95181			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96523			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08313			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08313			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08364			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89692			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08364			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08261			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.21817			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.87974			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74777			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.96383			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.97600			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.95161			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89692			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.10500	100.82379		10.10500	100.78125			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82378			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.67500	101.26772		7.67500	101.26771			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.14151			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.84238			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.74330			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.99425			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	172.06239			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92124			0.00	0	300,000,000.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.40790			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.40790			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28600			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.89070			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88338			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.97459			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24385			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.97373			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08211			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95835			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.16257			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78401			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.92492			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.77729			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76383			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90559			0.00	0	100,000,000.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88755			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80789			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.78709			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82746			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90314			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86038			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81156			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82501			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.84800		10.23000	103.81939			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83827			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81767			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14114			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.94742			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76808			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.17000	99.71235		10.17000	99.68518			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89941			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.42067		1.75000	110.49337			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82604			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87479			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.90507			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84450			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.89902			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86874			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93533			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.02274			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91113			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.27105			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.89902			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87797			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92970			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.94556			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81750			0.00	0	100,000,000.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83585			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.94931			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.93291			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00182			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88086			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99216			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99579			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00182			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.97723			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.95347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.95347			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.65404			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.57273			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82025			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81176			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.27929			0.00	0	300,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83481			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83845			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87479			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82147			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.82025			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.91257			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.82693			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05747			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32034			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47135			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.57197			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25975			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28814			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32594			0.00	0	1,880,000,000.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.24833			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.72000	97.72849		8.72000	97.70557			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.38380			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.15000		101.06431		9.15000	101.03934			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.88000		113.81790		9.88000	113.78775			0.00	0	109,300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		60.16065		100.00000	60.01167			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.91000		110.00906		7.91000	109.98548			0.00	0	3,719,590,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		57.23518		100.00000	57.09344			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.51484		100.00000	14.48253			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.15000		150.27230		3.15000	150.25429			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.05000		105.29604		5.05000	131.99715			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02305			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90993			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.87214			0.00	100,000,000	100,000,000.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.34567			0.00	0	100,000,000.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.93756			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.92990			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.75958			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65877			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.64000		103.95650		9.64000	103.92961			0.00	0	99,700,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78600			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.28269			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.45869			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.10417			0.00	1,000,000,000	3,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.13993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond	10.16000		98.67073		10.16000	98.64387			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.79000		109.90627		7.79000	109.88319			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.69032			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62549			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59000		103.69740		7.59000	103.67618			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.53500		104.61457		9.53500	104.58780			0.00	0	43,200,000.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.64080		102.91898		11.64080	102.14938			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.53918		101.01852		11.53918	101.01120			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.58619		100.90129		11.58619	100.94070			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.93098			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.63319		100.68934		11.63319	100.78933			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.49391		99.06613		12.49391	98.90152			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95395			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95395			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95402			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.89080		99.39950		11.89080	100.05782			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.83074		101.61195		11.83074	100.70882			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.53918		101.01852		11.53918	101.01120			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.73394		100.72802		11.73394	100.82064			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.90010		94.16772		10.90010	100.27669			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.90346			0.00	0	178,358,600.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88603			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88603			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.83624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99799				0.00	0	57,576,600.00
BAYA23	On 30/06/2017	Spot Bond	11.06789	99.54538	11.06789	100.05679				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.31000	97.91981	12.31000	97.68502				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.47265				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.23500	64.38957	12.23500	95.10294				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99799				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.81628				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	85.93099	9.28000	100.87020				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.87245				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.04000	63.35879	12.04000	94.91978				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84530				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.86793				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.86793				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85193				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83443				0.00	0	50,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63170				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.88481				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.56775				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99799				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.88481				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.24655				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.64080	103.14849	14.64080	102.40769				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.85679	100.41661	15.85679	100.26861				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.75283	100.06876	14.75283	100.53146				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.16063				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.16063			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.16063			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.20540			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.29570			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		13.35906		100.00000	13.33371			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.38433		100.00000	20.33386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.55204		100.00000	18.50609			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.45187		100.00000	11.42351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.46305		100.00000	11.43434			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.84586		100.00000	13.81158			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.99720		100.00000	11.96749			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		88.77471		100.00000	88.57110			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.27200			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.98172			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.00532			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		97.07447		100.00000	96.81698		5,120,000,000,000,000.00	51,200,000,000	12,800,000,000.00	
BCP78U	On 06/03/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.36000		102.85960		2.36000	169.04507			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.80000		93.58721		8.80000	131.82244			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.80000		94.96033		8.80000	132.22185			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.18500		94.05379		9.18500	94.03059			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.84914			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.50458			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.11456			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84736			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	97.87234		100.00000	97.35450			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.73000	97.04152		8.73000	97.01862			0.00	0	317,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12659			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23969			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24496			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26251			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28004			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32877			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.89584		100.00000	13.86143			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06475			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06850			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07010			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07064			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07706			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08560			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.69709		100.00000	8.67555			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.69709		100.00000	8.67555			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84572			0.00	0	62,474,800.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91754			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93712			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.08500	102.67846		9.08500	102.65326			0.00	0	54,100,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99584			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.23858	100.00000	6.22313				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.23858	100.00000	6.22313				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.93500		106.62844	6.93500	101.51653				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.84997				0.00	0	100,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.54421				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.89935				0.00	0	0.00
BIDC36	On 05/05/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.17132				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.38333				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.16315				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.22966				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.35055				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.85344				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.67369				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		42.29452	100.00000	42.18861				0.00	0	100,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.10425	100.00000	14.06933				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.46227				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.41000		107.30230	7.41000	107.28073				0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.18500		112.77835	10.18500	112.74741				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.06886				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.26511				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.83500		103.93780	9.83500	103.91023				0.00	0	670,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.95000		102.52422	11.95000	102.49135				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.00019				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	12.20000		97.71511		12.20000	97.68316			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69799			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.07500		100.26659		10.07500	100.23936			0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.86069			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.64000		98.77306		12.64000	98.74016			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	50,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.28085			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94808			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.91000		91.36596		10.91000	91.33915			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.63000		112.79927		10.63000	112.76718			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.48000		108.76042		10.48000	108.72991			0.00	0	109,900,000.00
CCT03	On 15/03/2025	Spot Bond	9.82000		113.29585		9.82000	113.26584			0.00	0	3,056,500,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61660			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.43500		103.55119		12.43500	103.51668			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.85654			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01487			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.43306			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49707			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37406			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.37700			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.59740			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.56878			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.72002			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.14129			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.72977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		86.10958	100.00000	85.91865				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		86.10958	100.00000	85.91865				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		86.10958	100.00000	85.91865				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.92133				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		86.10958	100.00000	85.91865				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.12157				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.21727				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.93064	10.11000	100.90314				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.21727				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52986				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.69074	2.76000	115.67819				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.94602				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.68601	3.14000	115.70561				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.56840	8.25000	103.54528				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	101.21727				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.21727				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.79522	3.10000	115.30021				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.46389	2.40000	114.98613				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.32813				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.84417				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.37959				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.89000		101.68203	8.89000	101.65774				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.38996				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38428			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26733			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27286			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.94000	101.82291		8.94000	101.79844			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.94000	101.82291		8.94000	101.79844			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.99000	100.57589		8.99000	100.55160			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94574			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05063			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.30656			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.30656			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	86.98677		100.17539	86.59962			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.31487			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.49082			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95993			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28592			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.37560			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.15644		9.35000	104.13058			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.15644		9.35000	104.13058			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28562			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28944			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.17666			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.13284			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70683			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73759			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73759			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73759			0.00	0	200,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73759			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73759			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74274			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.97000	102.20586		9.97000	102.17840			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.35396			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81076			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.81076			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05759			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08606			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.01703			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86268			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85662			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87865			0.00	700,000,000	1,700,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.35467			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.57212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87620				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.10055				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09180				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76901				0.00	0	200,000,000.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68574				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83238				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97161				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97161				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97161				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97161				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.87156				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.23104				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14128				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85600				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84571				0.00	0	100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75657				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84571				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62615				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01528				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77846				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77846				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76746				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.12814				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.60609				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.14706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.75054			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.48500	91.55033		11.48500	91.52210			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	12.00500	93.20157		12.00500	93.17157			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73002			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.01633			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.70637			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19486			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.06474			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.68766		8.80500	102.28704			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88086			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19352			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92565			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94380			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.01391			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95347			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36299			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36299			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36299			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72331			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.23318			0.00	0	300,000,000.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73002			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.47983			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.65995			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73659			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11982			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19117			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73471			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37507			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.12519			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.83604			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.98007			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11855			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.86545			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73094			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71129			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.11110			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75158			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.04982			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.44263			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.69641			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.24843			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.36715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.09864			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09677			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.08840			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.59082		7.01000	38.20264			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	140.98945			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	9.18500		94.05379		9.18500	127.40651			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.80000		30.12078		8.80000	131.82244			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.80000		30.52012		8.80000	132.22185			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.05312			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.95097			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49982			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49982			0.00	0	200,000,000.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.95791			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88959			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90307			0.00	0	800,000,000.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89902			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.19486			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80934			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.50596			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.44000		110.21600		9.44000	107.59557			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.53500		99.62182		9.53500	99.59632			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.82000		110.02218		10.82000	109.99034			0.00	0	24,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.79000		105.04688		8.79000	105.02205		52,740,000,000,000.00	6,000,000,000	1,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond	10.41000		105.79434		10.41000	105.76468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.79500	93.42701		10.79500	93.40004			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.53000	94.26726		11.53000	94.23823			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.53000	87.20338		11.53000	87.17653			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23331			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27907			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17968			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	100,000,000.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.07038			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.65267			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.27000	86.29395		13.27000	86.26334			0.00	0	1,120,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.48756		100.00000	11.45911			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.18977			0.00	0	100,000,000.00
DENG44	On 29/09/2017	Spot Bond		8.81000	96.43956		8.81000	96.41659			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43879			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.59553			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03830			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.58429			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18876			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.83014			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87186			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.67000	117.62574		7.67000	117.60141			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		9.09500	106.26208		9.09500	101.51597			52,751,000,000.00	5,800,000	3,817,000,000.00
DV23	On 27/02/2023	Spot Bond		9.42000	107.84589		9.42000	107.81891			9,475,578,000,000.00	1,005,900,000	14,625,037,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84872			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.88470			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.25461			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.73500		123.34472		8.73500	123.31559			0.00	0	1,803,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.18653			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		104.35626		0.10000	131.46841			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.59000		110.50700		2.33000	113.94517			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.34000		101.46234		2.34000	101.45237			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.43000		100.33459		2.43000	100.32449			0.00	0	18,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.31000		101.36016		10.31000	101.33202			0.00	0	49,900,000.00
EMM02	On 11/03/2021	Spot Bond	10.16000		107.08648		10.16000	107.05717			0.00	0	66,500,000.00
EMM03	On 04/05/2024	Spot Bond	10.58000		99.25428		10.58000	99.22603			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	11.07000		88.40801		11.07000	93.36924			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.37938			0.00	0	335,000,000.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.63412			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.85739			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.93888			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.20603			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		83.72093		100.00000	83.33333			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ202U	On 12/03/2014	Spot Bond	100.00000	96.07146	100.00000	95.83247				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	86.04079	100.00000	85.84390				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.39626	3.00000	128.38132				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.85000	102.53474	11.85000	102.50214				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.09471				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15321				0.00	0	100,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.53558				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.56000	83.21456	10.56000	96.45157				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.56130				0.00	0	80,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.29173				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.62874				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.49198				0.00	0	132,900,000.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.45923				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.66030				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.61656				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37621				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.41838				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.34379				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.40676				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.33119				0.00	0	200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.38367				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.32000	103.98145	7.32000	103.96092			7,320,000,000,000.00	1,000,000,000	500,000,000.00	
ES18	On 20/04/2018	Spot Bond	8.34500	105.85177	8.34500	105.82800			287,184,830,000.00	34,414,000	18,077,718,800.00	
ES23	On 25/01/2023	Spot Bond	9.08500	105.80376	9.08500	105.77780			61,840,686,500,000.00	6,806,900,000	34,266,600,000.00	
ES26	On 02/04/2026	Spot Bond	9.39500	91.61802	9.39500	91.59491			47,071,768,500,000.00	5,010,300,000	16,755,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.98000	81.75803		10.00500	81.55875			1,435,738,937,660,000.00	43,861,617,000	22,134,400,000.00
ES42	On 25/04/2042	Spot Bond		10.14500	87.13435		10.14500	87.11067			81,160,000,000,000.00	8,000,000,000	10,933,600,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31852			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31695			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71692			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11477			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.29414			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36468			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.29983		100.00000	10.27403			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.02351		100.00000	9.99841			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.87556			0.00	0	250,000,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.91439			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.99198			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.06947			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.49000	104.39743		7.49000	104.37623			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.04000	95.20609		10.04000	95.18047			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90021			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90014			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.13983			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.32087			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.84000	102.03171		11.84000	101.99948			0.00	0	20,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.44923			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.30000	123.34625		2.30000	124.16164			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.49000	127.00859		2.49000	259.74609			398,400,000,000.00	160,000,000	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.75000	94.85721		2.75000	101.03179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.88000		97.66976		2.88000	145.54308			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.74000		111.36665		2.74000	192.85428			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.10000		113.26258		8.10000	113.23775			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.99300		59.19287		7.99300	58.49911			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48900		37.80970		9.48900	36.90222			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.56260		9.72000	35.62709			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.59399			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.09473			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.28049			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.07755			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.03375			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.03375			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.59005			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.99754			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07997			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27324			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92139			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02145			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.45569			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.25372			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00182			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94984			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.04994			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98370			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24163		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	101.05254			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32099			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27896			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.20984		100.09221	13.17709			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88327			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.63528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07479			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21376			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.86218			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.51719			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99695			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	101.00918			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91279			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92928			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24890			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90614			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.88955			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91113			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.92331		13.22500	54.90346			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85299			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85420			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31145			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89781			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.99500	86.41757		3.99500	89.39342			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94138			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94138			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.55185			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73002			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.11892			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.88086			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85783			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.92834			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.02236			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.58372			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.92916			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.15588			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18876			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91960			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37244			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79040			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.36511			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.24835			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		100.00000	0.87710		100.00000	0.87355			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.26059			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00056			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99454			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.29421			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84208			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12095			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.54000	116.18968		3.54000	113.67318			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01401			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.02499			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	106.82251		3.52000	113.83416			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.38000	99.14752		1.38000	121.49512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.54000	104.05057		3.54000	113.67318			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.36000	102.76254		2.36000	120.97649			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.43000	103.50246		2.43000	126.07117			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13742			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.34192			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40589			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43188			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87247			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00673			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.04200			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18705			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14078			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95710			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30186			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95589			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.97102			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.15953			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.57156			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.32910		100.00000	9.30599			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.76887		100.00000	15.72982			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.50000	142.71064		4.50000	142.68823			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10269			0.00	0	150,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12381			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.46860			0.00	0	50,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.60643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.07534			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.57846			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.75958			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	83.06040			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.97000	88.20540		2.97000	114.70220			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.23001			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.34217		10.38000	100.31361			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.34217		10.38000	100.31361			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.07506			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		100.00000	21.23312		100.00000	21.18054			0.00	0	10,000,000,000.00
FRS36	On 07/12/2023	Spot Bond		3.00000	122.04845		3.00000	249.59862			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.50000	126.90902		2.50000	259.54238			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.22000	119.98127		3.22000	245.36963			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.67000	100.60233		2.67000	120.92121			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.13146			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.20000	125.06608		2.20000	121.23051			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28173			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52585			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	99.98172			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.95000	91.50717		2.95000	91.49665			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.40897		104.97509	16.36654			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.67232		101.07593	20.62063			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.56601		100.44759	12.53478			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		19.01487		100.76967	18.96747			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.57000		101.09547		2.57000	101.08494			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	100.49498			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.71000		93.31325		2.71000	101.21495			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.31325			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.74000		93.04110		2.74000	100.91967			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.43439			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.70000		124.93723		2.70000	323.72927			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59498			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86773			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.61897			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.88281			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30782			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.16347			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.87755			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49376			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.44000		104.78817		6.44000	104.76982			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.04000		105.23169		7.04000	105.21158			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.95000		103.24060		7.95000	103.21836			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.45500		103.45678		8.45500	103.43311			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.65000		109.62118		8.65000	109.59569			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.18500		101.17368		9.18500	101.14858			0.00	0	56,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.42000		99.74984		9.42000	99.72462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	10.05500		89.84538	10.05500	89.82103				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.16000		105.45050	10.16000	105.42179				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.50000		101.42716	9.50000	101.40320				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.97000		93.07037	10.97000	93.04336				0.00	0	2,000,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.81500		77.40443	10.81500	77.38203				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.70018				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.73804				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.76865				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.78088				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.81140				0.00	0	150,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.86027				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.89691				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.05549				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.80224				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.46430				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.88500		101.92665	9.88500	101.89963				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
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386			7,080,000,000,000,000.00	70,800,000,000	40,000,000,000.00	
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.79411				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.36089				0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.73990				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	100.11962				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.12242			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.12782			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.13451			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.14380			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04758			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59459			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.35198			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.94592			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.54970			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.00158			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	9,431,300,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.60965			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83719			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16165			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.25367			0.00	0	100,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.96481			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	1,000,000,000.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.37575			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14973			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		100.00000	79.86871		100.00000	79.69432			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.26545			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.46052		100.70225		8.46052	101.52491			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	100.27870			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.81292		100.71403		8.81292	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29573			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.26275		100.73286		9.26275	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.31652			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	100.33162			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40082			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41607			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.87500		104.35256		8.87500	104.32753			0.00	0	2,970,200,000.00
HWAY23	On 07/12/2023	Spot Bond	2.27000		129.22314		2.27000	264.27667			0.00	0	8,803,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.25000		131.99128		2.25000	264.69323			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.94000		94.10932		9.94000	94.08410			0.00	0	1,354,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.91000		94.27317		9.91000	94.24799			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.18437		100.00000	36.09477			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.39191		100.00000	9.36865			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.64997		100.00000	57.50722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		27.41865	100.00000	27.35075				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.19891	100.00000	15.16127				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.32871	100.00000	10.30369				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.30000		105.35930	2.10000	107.43409				0.00	0	73,117,960,900.00
I2038	On 31/01/2038	Spot Bond	2.50000		103.63583	2.35000	106.51543			61,700,000,000,000.00	24,680,000,000	22,065,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.46000		104.03874	2.46000	104.02821				0.00	0	44,966,286,900.00
I2050	On 31/12/2050	Spot Bond	2.54000		107.60622	2.38000	111.81179			100,743,054,800,000.00	39,662,620,000	16,011,312,600.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.85000				0.00	10,000,000	5,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.99000		106.56721	7.99000	106.54416				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.95854				0.00	10,000,000,000	5,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03682				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.94679				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.50500		107.88487	7.50500	103.52356				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.49000		105.64500	8.49000	105.62074				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.23500		106.43277	9.23500	106.40623				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.43500		106.80652	7.43500	102.62042				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.22739				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.33424				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.35000		113.73185	4.35000	113.71468				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.31000		103.72456	8.31000	103.70162				0.00	0	52,800,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.20000		102.59041	1.20000	125.08079				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27000		103.51928	2.27000	124.42867				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.13997				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.25729			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.90500		102.51172		8.90500	102.48719			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.43200			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.67652			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.38573			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.47000		95.33507		9.47000	95.31083			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.96500		88.43009		9.96500	88.40634			0.00	0	20,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19241			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.98500		96.88163		8.98500	96.85823			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	10.01500		95.77955		10.01500	95.73022			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04703			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.04868			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.25000		97.86927		8.25000	97.84742			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.25000		95.97587		9.25000	95.95190			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	100.00000		1.45568		100.00000	1.45203			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00322		100.00000	0.00321			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.20364			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.21345			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.56000		96.43920		9.56000	96.41447			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.47606		5.00000	101.46229			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.47606		5.00000	101.46229			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.05458		5.00000	100.04094			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.47606		5.00000	101.46229			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.57682		4.00000	101.56570			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50849			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.80905			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.64162		9.20000	110.61428			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.71704			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.71704			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.62880			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.29891		100.00000	8.27835			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18588			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48261			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37245			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.99000		102.35589		9.99000	102.32833			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14037			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.27048			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.84473			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.11193			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.67482		100.00000	6.65865			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000		95.01188		5.25000	99.91377			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000		99.59127		5.35000	99.50412			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		99.48011		5.45000	99.39153			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.45000		99.17077		5.45000	99.08274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA415	On 08/04/2014	Spot Bond	5.45000		99.06808		5.45000	98.98023			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.50000		98.95622		5.50000	98.86776			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.50000		98.85303		5.50000	98.76476			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.50000		98.75007		5.50000	98.66198			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.24208			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79331			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.64080		101.97021		11.64080	101.58144			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.64080		99.86509		11.64080	100.32700			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90544			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.46839			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88645			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.20298		6.50000	102.18502			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.97161			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60464			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18602			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18602			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29182			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98445			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	97.63349			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.04160			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85665			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.33350			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35252			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.88842			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.00199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70696			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.86645			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.52346			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16575			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.07384			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69883			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.73901			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84113			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.28710			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		105.11343		100.00000	104.84391			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83623			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94325			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.03612			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38588			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39433			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40001			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.00000	102.18972		9.00000	102.16500			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.06000	107.93352		7.06000	103.43958			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07933			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.38500	104.65772		9.38500	104.63121			0.00	0	116,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.52233			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.46398			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.60017			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond		9.17000	102.99715		9.17000	102.97178			0.00	0	122,900,000.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.96559			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.29387			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.36000	95.78713		3.36000	115.13132			0.00	0	120,000,000.00
IV019	On 31/03/2028	Spot Bond		4.06000	94.64163		4.06000	127.11397			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.68144			0.00	0	636,297,700.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.44978			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.44286			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.12725			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.80418			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.10000	87.74516		4.10000	88.49842			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.10000	87.67202		4.10000	95.58496			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.21444			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.81196			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84473			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.54000	107.42636		12.54000	107.39027			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.06975			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.06000	93.63724		4.06000	127.11397			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11934			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.28028			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21780			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.25000	99.85637		5.25000	99.78471			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA409		On 27/02/2014	Spot Bond	5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	99.45057		5.45000	99.36204			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.50000	98.92671		5.50000	98.83831			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	100.00000	82.20721		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.83073			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.02127			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12982			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.65241			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49683			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.87176			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.08073			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.09287			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89642			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.08040			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.26909			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.44426			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.15375			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39443			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39727			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40296			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37737			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02121			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86677			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.42947			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93949			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	96.13936		100.00000	95.90081			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	94.35897		100.00000	93.87755			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.07223			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	56.06789		100.00000	55.92904			0.00	0	15,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56136			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.09951		100.00000	16.06051			0.00	0	5,000,000.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38161			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	62.46637		100.00000	62.31504			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	63.94436		100.00000	63.78945			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	55.05069		100.00000	54.91436			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.10296		100.00000	100.00000		1,140,000,000,000,000.00	11,400,000,000	11,400,000,000.00	
JDG11U	On 04/02/2015	Spot Bond		100.00000	51.20000		100.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	49.34787		100.00000	49.18861			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.30181			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00022			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		9.18000	136.88436		9.18000	136.85043			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08230			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85922			0.00	0	200,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05211			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.48500	94.48513		9.48500	94.46133			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		9.63500	67.61106		9.63500	95.85192			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.11500	95.29758		10.11500	99.84104			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.45867			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.49000	100.24068		11.49000	100.20991			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59944			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.61927			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.73766			0.00	0	166,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.87966			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.05766			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38279			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85599			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.53426			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.15319			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.84720			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	55.50482		100.00000	55.39951			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	62.46637		100.00000	62.31504			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.79614			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	58.47637		100.00000	58.32994			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.94506			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.60797			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.29544			0.00	0	218,280,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70390			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.98064			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.68124			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55196			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95669			0.00	0	250,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86127			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26433			0.00	0	170,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.88426			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.87364			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	103.15112		100.00000	102.87895			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	87.51319		100.00000	87.31062			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	58.44953		100.00000	58.26300			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.10526		100.00000	43.99842			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.96884		100.00000	14.93177			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	36.54502		100.00000	36.45452			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.39000	101.29695		9.39000	101.27143			0.00	0	160,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04246			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96475			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.88430			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.04660			0.00	0	49,803,900.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.06255			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.14224			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.51615			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.54146			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.72000	102.55548		8.72000	102.53143			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.46000	100.29589		9.46000	100.27029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	10.23500		99.61149		10.23500	99.58403			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.37500		103.65052		6.37500	103.63265			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.77474			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80531			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.31500		101.02687		10.31500	100.99829			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.99000		104.07555		7.99000	104.05302			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24237			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.64500		99.17526		9.64500	99.14960			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.86937		100.00000	9.84493			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18835			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.34500		99.10982		9.34500	99.08497			0.00	0	150,000,000.00
MTN02	On 13/07/2014	Spot Bond	7.48000		101.77863		7.48000	101.75843			0.00	0	50,000,000.00
MTN03	On 13/07/2015	Spot Bond	8.09000		102.25232		8.09000	102.22992			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.28500		103.04354		9.28500	103.01770			0.00	0	149,700,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.67717		100.89771	7.02494			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.75438		100.61875	7.11669			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.36692			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.38915			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.41349			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.43560			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.44649			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.57962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.73465			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29499		100.00000	0.29427			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29499		100.00000	0.29427			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.64500	93.64923		9.64500	93.62486			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.94000	97.91577		7.94000	97.89470			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.32945			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.83500	97.18437		9.83500	97.15860			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53473			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37943			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.80558			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52597			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.47790			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.11720			0.00	0	120,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09642			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.69000	108.37049		7.69000	108.34791			0.00	0	7,820,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28172			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.29000	113.63706		9.29000	113.60856			0.00	0	200,000.00
NBK4		On 28/10/2024	Spot Bond	11.35500	31.54004		11.35500	31.53075			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.09000	104.63776		8.09000	104.61496		15,371,000,000,000.00	1,900,000,000	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26921			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.28416			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	7.29500	107.36005		7.29500	103.18448			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78528			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.44000	105.20586		8.44000	105.18184			0.00	0	0.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.38492			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70608			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54280			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38182			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22265			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.71154			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15384			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	100.13330			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14561			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.02321			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43692			0.00	0	100,000,000.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.87289			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94530			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89219			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01032			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.55635			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84500			0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79612			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48689			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76615			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75108			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75047			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		100.00000	8.67652		100.00000	8.65479			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.94000	106.41111		8.94000	106.38540		40,945,200,000,000.00	4,580,000,000	2,339,900,000.00	
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.25658			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.39017			0.00	0	230,000,000.00
NED8	On 08/02/2014	Spot Bond		6.61000	108.82117		6.61000	99.90953			0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44410			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.73500	111.21863		12.73500	111.18071			0.00	0	115,100,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.15609			0.00	0	300,000,000.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.59178			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.93289			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45788			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.51000	159.73491		2.51000	159.71853			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.36500	100.20648		9.36500	100.18114			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81626			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.99500	104.07261		9.99500	104.10375			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.29481			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.39577			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22713			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.21508			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.26496			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.19500	104.10167		10.19500	104.54887			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.31488			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.29486			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.39500	104.13079		10.39500	104.15938			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.39463			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.33482			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.31479			0.00	0	180,000,000.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.69316			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.57174			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.35466			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.44000	109.35530		7.44000	103.80530			0.00	0	423,200,000.00
NRA018		On 30/11/2018	Spot Bond	9.13000	114.13723		9.13000	114.10924			0.00	0	840,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.49000	119.35686		9.49000	119.32629			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.40500	163.12399		2.40500	163.10773			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.86000	120.60402		9.86000	120.57213			0.00	0	330,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26074			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25394			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.01627			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.05037			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91833			0.00	0	115,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79296			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.43852			0.00	0	65,000,000.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.85552			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.21526		100.00000	18.17113			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	26.80370		100.00000	26.73733			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.22000	105.14292		7.22000	105.12243			0.00	0	113,100,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	13.55706		100.00000	13.52311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.73000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	41.40940		100.00000	41.30685			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85308			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.48849			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.38709			0.00	0	100,000,000.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.16561			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21544			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08709			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74632			0.00	0	267,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.48329			0.00	0	2,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08346			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79780			0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.78354			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87825			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83021			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.80039			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92782			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86908			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.83151			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98260			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91439			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.86779			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.11916			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.12291			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.12460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.12834			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14444			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14818			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.44035			0.00	4,327,600,000	1,081,900,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05660			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.99000		109.08463		6.99000	109.06393			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.23000		96.34023		6.23000	96.32391			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.60000		36.78726		8.60000	36.77875			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.28500		114.54600		6.99000	114.99386		0,819,017,316,600,000.00	85,108,760,000	30,317,900,000.00	
R158	On 15/09/2015	Spot Bond	6.99000		115.01568		6.99000	114.99386			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.89000		89.68133		6.89000	89.66455			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.99000		120.55292		6.99000	120.53005			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.82000		83.95557		6.82000	83.94002			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.83000		113.97315		8.78000	114.36102		0,805,678,307,591,000.00	23,746,127,700	81,591,458,400.00	
R187P	On 21/12/2026	Spot Bond	8.52000		34.15222		8.52000	34.14439			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.44000		31.75474		8.44000	31.74753			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.25000		264.71851		2.00000	269.96753		50,737,500,000,000.00	22,550,000,000	28,876,294,600.00	
R201	On 21/12/2014	Spot Bond	6.39000		103.04976		5.86000	103.48777		80,335,080,000,000.00	12,572,000,000	07,798,630,000.00	
R202	On 07/12/2033	Spot Bond	2.44000		201.53246		2.25000	207.24321		14,949,880,000,000.00	6,127,000,000	74,049,415,400.00	
R2023	On 28/02/2023	Spot Bond	8.67000		97.65607		8.59500	98.08180		3,508,536,817,356,000.00	04,675,526,800	56,333,600,000.00	
R203	On 15/09/2017	Spot Bond	7.91500		104.25639		7.78500	104.63925		3,767,377,115,632,000.00	75,979,420,800	01,906,334,000.00	
R2030	On 31/01/2030	Spot Bond	9.28500		89.48955		9.28500	89.46712		196,377,750,000,000.00	21,150,000,000	48,950,100,000.00	
R2037	On 31/01/2037	Spot Bond	9.38500		91.80696		9.38500	91.78370		1,632,684,987,500,000.00	73,967,500,000	62,640,000,000.00	
R204	On 21/12/2018	Spot Bond	8.16500		100.32122		8.04000	100.79378		2,387,172,360,639,500.00	92,366,486,300	65,144,469,000.00	
R2048	On 28/02/2048	Spot Bond	9.45000		96.69465		9.45000	96.66999		896,733,180,000,000.00	94,892,400,000	43,256,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		8.40000	95.09700		8.31500	95.45510			3,148,104,724,800,000.00	74,774,372,000	29,311,316,800.00
R208	On 31/03/2021	Spot Bond		8.50000	93.10450		8.41000	93.53213			5,637,295,212,750,000.00	63,211,201,500	40,192,563,100.00
R209	On 31/03/2036	Spot Bond		9.30000	73.74842		9.34000	73.44330			3,665,141,241,840,000.00	94,101,208,800	98,714,640,600.00
R210	On 31/03/2028	Spot Bond		2.42000	153.57998		2.16000	158.32598			92,773,120,000,000.00	38,336,000,000	25,585,600,000.00
R211	On 31/01/2017	Spot Bond		1.00000	125.81282		0.50000	127.63776			1,508,000,000,000.00	1,508,000,000	22,584,063,200.00
R212	On 31/01/2022	Spot Bond		2.19000	125.15571		1.70000	129.62776			5,913,000,000,000.00	2,700,000,000	08,892,587,600.00
R213	On 28/02/2031	Spot Bond		9.27500	83.71863		9.27000	83.73397			2,148,536,121,935,000.00	31,648,099,400	95,150,599,400.00
R214	On 28/02/2041	Spot Bond		9.39000	74.60098		9.39000	74.58207			1,755,538,437,000,000.00	86,958,300,000	75,992,000,000.00
R225C	On 15/03/2014	Spot Bond		5.72000	99.39253		5.72000	99.37706			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.83000	96.56785		5.83000	96.55252			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.05000	92.61210		7.05000	92.59438			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.89000	89.68133		6.89000	89.66455			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.81000	86.83615		6.81000	86.82009			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.82000	83.95557		6.82000	83.94002			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.91500	97.82807		5.91500	97.81256			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.86500	95.06017		5.86500	95.04508			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.96000	91.01313		6.96000	90.99602			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.83000	88.16002		6.83000	88.14375			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.81000	85.28796		6.81000	85.27227			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.87000	82.34201		6.87000	82.32673			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.76000	77.33284		7.76000	77.31667			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.81000	74.30565		7.81000	74.29001			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.04500	70.80912		8.04500	70.79378			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.02500	68.13482		8.02500	68.12009			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.00500	65.57413		8.00500	65.55999			0.00	0	0.00

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		7.99500	63.08617		7.99500	63.07259			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.27500	59.62941		8.27500	59.61613			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.25500	57.33594		8.25500	57.32320			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.33000	54.77148		8.33000	54.75920			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.30000	52.70089		8.30000	52.68911			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.27000	50.72319		8.27000	50.71190			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.24000	48.83380		8.24000	48.82297			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.20000	47.07072		8.20000	47.06033			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.16000	45.38877		8.16000	45.37880			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.72000	41.24460		8.72000	41.23493			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.68000	39.68658		8.68000	39.67732			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.64000	38.20209		8.64000	38.19321			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.60000	36.78726		8.60000	36.77875			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.56000	35.43845		8.56000	35.43029			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.52000	34.15222		8.52000	34.14439			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.48000	32.92533		8.48000	32.91782			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.44000	31.75474		8.44000	31.74753			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31476			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46732			0.00	0	250,000,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.51886			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.51073			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.39019			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.33027		100.00000	12.29940			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.64956		100.00000	5.63557			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06929			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64114			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01629			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44574			0.00	0	400,000,000.00
RDFO08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66868			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26156			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37158			0.00	0	60,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.41218			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.96421			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03828			0.00	0	150,000,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49777			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24140			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.29667			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.22431			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13567			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.57995			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98085			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.09184			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08206			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08206			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.06595			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.19400			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46840			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.22454		12.35000	102.19125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23650			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.61570		100.00000	11.58756			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13228			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57461			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42399			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26771			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43118			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	100,000,000.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.57592			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.69737		100.00000	1.69317			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.20746		100.00000	9.18466			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.18290		100.00000	21.12986			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.18864		100.00000	13.17248			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.20479		100.00000	21.15342			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.06013			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.15906			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.71000	104.20044		9.71000	104.17330			0.00	0	666,500,000.00
RW23	On 10/12/2023	Spot Bond		9.84500	89.74482		9.84500	99.33077			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.42000	83.12536		10.42000	100.21285			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.95424			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.24000	108.46408		8.24000	108.43988			0.00	0	3,093,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.42342			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.83500	101.15198		9.83500	101.12531			0.00	0	1,370,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.21897			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.96974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.07616			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.20818			0.00	0	94,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.20440			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.09000		103.75882		8.09000	103.73608			0.00	0	4,876,290,800.00
SBK9	On 10/04/2018	Spot Bond	9.64000		98.49358		9.64000	98.46812			0.00	0	410,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.10000		136.85594		2.10000	133.12342			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.45000		112.71774		8.45000	112.69198			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.31000		112.93522		8.31000	112.90983			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.24000		113.04419		8.24000	113.01899			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.18500		100.40335		9.18500	100.37845			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.38500		112.81864		8.38500	112.79305			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.35000		112.87302		8.35000	112.84753			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.87175			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80252			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97389			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60357			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.83500		103.49880		8.83500	103.47408			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.93548			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57954			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.78011			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80866			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.06000		101.79500		10.06000	101.76756			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.43000		99.61964		10.43000	99.59167			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.62613			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.94742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55688			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.30888			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.53000	99.04181		9.53000	99.01635			0.00	0	99,300,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.77365		100.00000	7.73435			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.48000	92.40352		9.48000	92.37987			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.11000	93.87336		10.11000	93.84779			0.00	0	20,000,000.00
SBS9	On 07/07/2016	Spot Bond		8.17000	107.88309		8.17000	107.85924			0.00	0	79,900,000.00
SBSI11	On 07/12/2023	Spot Bond		2.53000	126.61087		2.53000	258.93243			359,260,000,000.00	142,000,000	71,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.20000	103.83312		1.20000	125.08079			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.06000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.74778		100.00000	9.72364			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.16104		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.77000	109.69716		1.77000	123.04364			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.20298		6.50000	102.18502			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97077			0.00	0	100,000,000.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.66964			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.29874			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.81500	97.85687		9.81500	97.83111			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.05107			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45439			0.00	0	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77615			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70621			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.09528			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.35379		100.00000	10.32871			40,000,000,000,000.00	400,000,000	200,000,000.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99761			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.29000	107.55133		8.29000	107.52758			7,461,000,000,000.00	900,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.64000	98.30859		9.64000	100.67284			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.13500	100.55159		9.13500	100.52678			1,004,850,000,000.00	110,000,000	1,991,400,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38254			0.00	0	200,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34309			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45755			0.00	0	100,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35326			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05393			0.00	0	2,000,000,000.00
SSA01	On 28/06/2016	Spot Bond		8.88500	102.56450		8.88500	102.54000			0.00	0	116,300,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53255			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68430			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33575			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.09000	93.24884		10.09000	93.22363			0.00	0	2,410,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24839			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77363			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13806			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.01800	85.93128		10.01800	85.90821			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.08000	85.65357		10.08000	85.63043			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.10500	102.44171		7.10500	102.42206			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.57500	90.03591		9.57500	90.01265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92376		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.96500	101.05767	8.96500	101.03319		0.00		0	0.00	
SSN010	On 15/09/2015	Spot Bond	7.89000	113.59130	7.89000	113.56703		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.85000	99.47705	2.85000	99.84523		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.99000	97.13249	8.99000	97.10903		0.00		0	0.00	
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.97291		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.71164		0.00		0	0.00	
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.30842		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	10.20000	103.39811	10.20000	103.36985		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.09538		0.00		0	200,000,000.00	
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.12507		0.00		0	0.00	
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.87281		0.00		0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.50000	75.10922	10.50000	75.48361		0.00		0	0.00	
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20893		0.00		0	0.00	
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.29922		0.00		0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.24974		0.00		0	0.00	
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98544		0.00		0	0.00	
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88292		0.00		0	0.00	
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.83848		0.00		0	0.00	
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.77999		0.00		0	0.00	
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.79425		0.00		0	0.00	
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.78018		0.00		0	0.00	
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.77967		0.00		0	0.00	
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.69201		0.00		0	0.00	
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.67634		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.58745			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.52727			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.46906			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.36419			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.76698			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.83201			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.72756			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.72797			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.45000		112.04858		7.45000	112.02607			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.38000		100.45947		9.38000	100.43417			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		73.12143		100.00000	72.98269			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		55.37425		100.00000	55.23713			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.20707		100.00000	22.15327			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.66500		107.18879		6.66500	103.17718			0.00	0	10,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23513			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18602			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.10219			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.73930			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.83166			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.09913			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.24000		101.17834		8.24000	101.15577			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.24991			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.24870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25615			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.36134		7.83000	100.34005			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24459			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25392			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26908			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.24459			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25392			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.43383		7.16000	100.31141			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.27217			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27068			0.00	0	145,000,000.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.30632			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30151			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.44603			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42961			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24422			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25615			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.40208		8.73000	100.28365			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24310			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25392			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.51000	87.67695		9.51000	95.58710			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.27291			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26881			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30559			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30410			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.42046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.42192			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25981			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.02055		101.06155	6.00551			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.24310			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.39635			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.27663			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.29149			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.44749			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71395			0.00	0	200,000,000.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25412			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25791			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25412			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25791			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25981			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25184			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25791			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27876			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.27876			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27876			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30905			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.31662			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30716			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45797			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.46736			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		8.74000	106.78532		8.74000	106.76023			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond		8.49000	88.30259		8.49000	88.25562			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.69500	103.82435		8.69500	103.79994			0.00	0	6,270,200,000.00
TN20	On 17/09/2020	Spot Bond		9.58000	108.47047		9.58000	108.44243			42,152,000,000.00	4,400,000	15,874,000,000.00
TN23	On 06/11/2023	Spot Bond		9.77500	109.00417		9.77500	108.97544			0.00	0	10,940,000,000.00
TN25	On 19/08/2025	Spot Bond		9.93000	101.43886		9.93000	101.41215			0.00	0	14,505,000,000.00
TN27	On 14/11/2027	Spot Bond		9.93000	94.34680		9.93000	94.32155			43,692,000,000.00	4,400,000	7,269,400,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.63128			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.30479			0.00	0	2,874,382,800.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.54758			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.45131			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.49293			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.49722			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.70269			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.12897			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48053			0.00	0	100,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49957			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.51095			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.11863		10.00000	100.08895			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.11567		9.75000	100.08674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.11500		100.00000	10.08613			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95571			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.92723			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.81681			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.48151			0.00	0	0.00

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	98.31691			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.33278			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.11012			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.18453			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.69814			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.47279			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.30662			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.04116			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.34805			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.16894			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		85.85936		100.00000	85.66333			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20346			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.14593			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31442			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28448			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25453			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20962			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17655			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17967			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		93.49143		100.00000	93.25886			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20346			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29133			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20790			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25640			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.81000	109.02923		9.81000	109.00039			0.00	0	86,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.43784			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28813			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63585			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.12500		104.20981		10.12500	104.18137			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.56502			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.59941			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.88210			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87745			0.00	0	150,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.87734			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63244			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65151			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.35000		113.04683		7.35000	113.02430			0.00	0	9,730,000,000.00
WS05	On 01/08/2018	Spot Bond	0.98000		236.36213		0.98000	236.34770			215,796,000,000.00	220,200,000	3,223,700,000.00
WSP1	On 28/05/2015	Spot Bond	7.29000		103.77524		7.29000	103.75471			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.29000		103.68947		8.29000	103.66620			0.00	0	8,760,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.59500		103.36705		8.59500	103.34302			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.94000		101.95229		8.94000	101.92766			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.95000		101.93169		8.95000	101.90704			8,771,000,000,000.00	980,000,000	2,363,100,000.00
Z014	On 30/06/2015	Spot Bond	6.94000		90.87017		6.94000	90.85304			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.88500		99.12101		5.88500	99.10518			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.89500		97.69632		5.89500	97.68091			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.87000		89.13202		6.87000	89.11548			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.87500		95.37567		5.87500	95.36042			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.94000		90.85304		6.94000	90.83592			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.98500		64.25477		7.98500	64.24087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond							0.00	0	0.00
				100.00000	30.63283	100.00000	30.57472					
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
				100.00000	16.21434	100.00000	16.18358					
Total for j-Bonds :										65,927,394,464,933,500.00	18,698,554,300	02 404 044 500.00
Grand Total:										65,927,405,346,060,700.00	18,698,913,682	02 407 545 969.00