



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 19/02/2014	Any day expiry	10.88620	10.88620		10.84800	10.84800		13.98	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	386.24880	0.38625	348.33460	0.34833	22.99	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.04880	0.00005	0.33460	0.00033	22.99	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Call	7.02860	0.00703	10.41730	0.01042	15.81	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Put	100.82860	0.10083	142.41730	0.14242	15.81	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	5.00740	0.00501	8.33210	0.00833	16.27	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	118.80740	0.11881	160.33210	0.16033	16.27	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	0.03890	0.00004	0.37180	0.00037	23.16	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	413.83890	0.41384	452.37180	0.45237	23.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.89420	10.89420	10.85760	10.85760	12.98	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,594.20000	2.59420	2,557.60000	2.55760	16.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	16.54	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	894.24490	0.89424	857.68950	0.85769	17.88	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.04490	0.00004	0.08950	0.00009	17.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	332.30590	0.33231	300.58270	0.30058	14.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	8.10590	0.00811	12.98270	0.01298	14.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	323.03210	0.32303	291.63580	0.29164	14.37	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	8.83210	0.00883	14.03580	0.01404	14.37	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	313.81570	0.31382	282.76250	0.28276	14.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	9.61570	0.00962	15.16250	0.01516	14.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	141.12210	0.14112	121.06250	0.12106	13.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	46.92210	0.04692	63.46250	0.06346	13.41	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	1.34440	0.00134	1.40000	0.00140	18.65	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	697.14440	0.69714	733.80000	0.73380	18.65	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.89580	10.89580	10.85930	10.85930	13.14	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	281.84430	0.28184	252.89350	0.25289	14.15	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	16.04430	0.01604	23.59350	0.02359	14.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.89750	10.89750	10.86090	10.86090	13.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,807.50220	1.80750	1,770.90350	1.77090	26.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00220	0.00000	0.00350	0.00000	26.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,797.50230	1.79750	1,760.90370	1.76090	26.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00230	0.00000	0.00370	0.00000	26.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,787.50240	1.78750	1,750.90380	1.75090	26.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00240	0.00000	0.00380	0.00000	26.63	0.00	0	0.00

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	11.21	Call	20.07600	0.02008	19.01110	0.01901	20.076	15.67	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	332.57600	0.33258	368.11110	0.36811	332.576	15.67	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry			10.90240	10.90240	10.86590	10.86590		12.95	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	134.95170	0.13495	117.92380	0.11792	134.952	13.03	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	82.55170	0.08255	102.02380	0.10202	82.552	13.03	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	34.63080	0.03463	32.10540	0.03211	34.631	14.78	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	292.23080	0.29223	326.20540	0.32621	292.231	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.92550	10.92550	10.88900	10.88900		13.12	393,514,659.00	36,018	1,514,651.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,225.50070	3.22550	3,189.00070	3.18900	3,225.501	29.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00070	0.00000	0.00070	0.00000	0.001	29.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,725.50140	2.72550	2,689.00150	2.68900	2,725.501	24.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00140	0.00000	0.00150	0.00000	0.001	24.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,225.50290	2.22550	2,189.00310	2.18900	2,225.503	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00290	0.00000	0.00310	0.00000	0.003	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,675.54460	1.67554	1,639.05190	1.63905	1,675.545	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.04460	0.00004	0.05190	0.00005	0.045	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,335.74260	1.33574	1,299.29390	1.29929	1,335.743	16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.24260	0.00024	0.29390	0.00029	0.243	16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,325.75500	1.32576	1,289.30920	1.28931	1,325.755	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.25500	0.00026	0.30920	0.00031	0.255	16.44	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,315.76810	1.31577	1,279.32530	1.27933	1,315.768	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.26810	0.00027	0.32530	0.00033	0.268	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,225.91980	1.22592	1,189.51350	1.18951	1,225.920	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.41980	0.00042	0.51350	0.00051	0.420	15.98	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,176.03850	1.17604	1,139.66120	1.13966	1,176.039	15.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.53850	0.00054	0.66120	0.00066	0.539	15.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,126.19070	1.12619	1,089.85100	1.08985	1,126.191	15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.69070	0.00069	0.85100	0.00085	0.691	15.52	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,026.60420	1.02660	990.38860	0.99039	1,026.604	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.10420	0.00110	1.38860	0.00139	1.104	15.01	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	927.26910	0.92727	891.26210	0.89126	927.269	14.50	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	1.76910	0.00177	2.26210	0.00226	1.769	14.50	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	779.09560	0.77910	743.67870	0.74368	779.096	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	3.59560	0.00360	4.67870	0.00468	3.596	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	730.05500	0.73005	694.94860	0.69495	730.055	13.47	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	4.55500	0.00456	5.94860	0.00595	4.555	13.47	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	710.50680	0.71051	675.54580	0.67555	710.507	13.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	5.00680	0.00501	6.54580	0.00655	5.007	13.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	681.26900	0.68127	646.55220	0.64655	681.269	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	5.76900	0.00577	7.55220	0.00755	5.769	13.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	632.80280	0.63280	598.57260	0.59857	632.803	12.96	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	7.30280	0.00730	9.57260	0.00957	7.303	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	623.15470	0.62315	589.03490	0.58903	623.155	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	7.65470	0.00765	10.03490	0.01003	7.655	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	603.90990	0.60391	570.02530	0.57003	603.910	12.80	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	8.40990	0.00841	11.02530	0.01103	8.410	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	594.31420	0.59431	560.55540	0.56056	594.314	12.75	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	8.81420	0.00881	11.55540	0.01156	8.814	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	584.74670	0.58475	551.12040	0.55112	584.747	12.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	9.24670	0.00925	12.12040	0.01212	9.247	12.70	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	538.39180	0.53839	505.74590	0.50575	538.392	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	12.89180	0.01289	16.74590	0.01675	12.892	12.74	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	493.13420	0.49313	461.67690	0.46168	493.134	12.78	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	17.63420	0.01763	22.67690	0.02268	17.634	12.78	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	449.18380	0.44918	419.13070	0.41913	449.184	12.82	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	23.68380	0.02368	30.13070	0.03013	23.684	12.82	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	406.75860	0.40676	378.32060	0.37832	406.759	12.86	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	31.25860		0.03126		39.32060	0.03932	31.259	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	366.07540		0.36608		339.45050	0.33945	366.075	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	40.57540		0.04058		50.45050	0.05045	40.575	12.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	358.16570		0.35817		331.92580	0.33193	358.166	12.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	42.66570		0.04267		52.92580	0.05293	42.666	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	327.34090		0.32734		302.70190	0.30270	327.341	12.93	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	51.84090		0.05184		63.70190	0.06370	51.841	12.93	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	305.11530		0.30512		281.73720	0.28174	305.115	12.95	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	59.61530		0.05962		72.73720	0.07274	59.615	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	290.74380		0.29074		268.22890	0.26823	290.744	12.97	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	65.24380		0.06524		79.22890	0.07923	65.244	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	256.44580		0.25645		236.15130	0.23615	256.446	13.01	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	80.94580		0.08095		97.15130	0.09715	80.946	13.01	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	224.57510		0.22458		206.55010	0.20655	224.575	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	99.07510		0.09908		117.55010	0.11755	99.075	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	200.88720		0.20089		184.68030	0.18468	200.887	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	115.38720		0.11539		135.68030	0.13568	115.387	13.08	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	195.22110		0.19522		179.46550	0.17947	195.221	13.08	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	119.72110		0.11972		140.46550	0.14047	119.721	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	168.43140		0.16843		154.89600	0.15490	168.431	13.12	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	142.93140		0.14293		165.89600	0.16590	142.931	13.12	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	163.91430		0.16391		150.76400	0.15076	163.914	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	148.41430		0.14841		171.76400	0.17176	148.414	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	150.98000		0.15098		138.94500	0.13895	150.980	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	165.48000		0.16548		189.94500	0.18994	165.480	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	127.76810		0.12777		117.78210	0.11778	127.768	13.65	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	202.26810		0.20227		228.78210	0.22878	202.268	13.65	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	114.13090		0.11413		105.37090	0.10537	114.131	13.86	2,054,356.20	18,000	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	228.63090		0.22863		256.37090	0.25637	228.631	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	96.17890		0.09618		89.04550	0.08905	96.179	14.17	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	270.67890		0.27068		300.04550	0.30005	270.679	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	83.29000		0.08329		77.33050	0.07733	83.290	14.43	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	307.79000		0.30779		338.33050	0.33833	307.790	14.43	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	72.07400		0.07207		67.13120	0.06713	72.074	14.70	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	346.57400		0.34657		378.13120	0.37813	346.574	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	62.34360		0.06234		58.27370	0.05827	62.344	14.96	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	386.84360		0.38684		419.27370	0.41927	386.844	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	30.56900		0.03057		29.16210	0.02916	30.569	16.31	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	605.06900		0.60507		640.16210	0.64016	605.069	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	16.12740		0.01613		15.63430	0.01563	16.127	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	840.62740		0.84063		876.63430	0.87663	840.627	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	9.02600		0.00903		8.87610	0.00888	9.026	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,083.52600		1.08353		1,119.87610	1.11988	1,083.526	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	4.30700		0.00431		4.57660	0.00458	4.307	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,328.80700		1.32881		1,365.57660	1.36558	1,328.807	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2.08800		0.00209		2.43460	0.00243	2.088	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,576.58800		1.57659		1,613.43460	1.61343	1,576.588	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1.36720		0.00137		1.69560	0.00170	1.367	21.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,725.86720		1.72587		1,762.69560	1.76270	1,725.867	21.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	1.18970		0.00119		1.50750	0.00151	1.190	21.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,775.68970		1.77569		1,812.50750	1.81251	1,775.690	21.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.78940		0.00079		1.06900	0.00107	0.789	22.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,925.28940		1.92529		1,962.06900	1.96207	1,925.289	22.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.52950		0.00053		0.76880	0.00077	0.530	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,075.02950		2.07503		2,111.76880	2.11177	2,075.030	22.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.08690		0.00009		0.04590	0.00005	0.087	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,324.58690		3.32459		3,361.04590	3.36105	3,324.587	28.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.03620	0.00004	0.01800	0.00002	0.036	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,574.53620	3.57454	3,611.01800	3.61102	3,574.536	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00150	0.00000	0.00060	0.00000	0.002	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,424.50150	4.42450	4,461.00060	4.46100	4,424.502	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00040	0.00000	0.00010	0.00000	0.000	28.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,774.50040	4.77450	4,811.00010	4.81100	4,774.500	28.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.92880	10.92880	10.89230	10.89230		13.22	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,838.82440	1.83882	1,802.33060	1.80233	1,838.824	18.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.02440	0.00002	0.03060	0.00003	0.024	18.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,828.82570	1.82883	1,792.33220	1.79233	1,828.826	18.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.02570	0.00003	0.03220	0.00003	0.026	18.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,818.82700	1.81883	1,782.33390	1.78233	1,818.827	18.31	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.02700	0.00003	0.03390	0.00003	0.027	18.31	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.94090	10.94090	10.90440	10.90440		13.51	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,640.90780	2.64091	2,604.40870	2.60441	2,640.908	22.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00780	0.00001	0.00870	0.00001	0.008	22.60	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	846.74380	0.84674	811.41750	0.81142	846.744	13.82	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	5.84380	0.00584	7.01750	0.00702	5.844	13.82	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.94270	10.94270	10.90610	10.90610		13.55	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	264.22970	0.26423	244.29250	0.24429	264.230	13.34	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	121.52970	0.12153	138.19250	0.13819	121.530	13.34	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	30.13530	0.03014	28.79230	0.02879	30.135	17.50	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	837.43530	0.83744	872.69230	0.87269	837.435	17.50	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.99350	10.99350	10.95630	10.95630		13.85	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,693.57440	2.69357	2,656.38460	2.65638	2,693.574	19.56	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.07440	0.00007	0.08460	0.00008	0.074	19.56	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,063.45880	1.06346	1,027.39930	1.02740	1,063.459	13.60	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	9.95880	0.00996	11.09930	0.01110	9.959	13.60	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	357.83650	0.35784	336.71280	0.33671	357.837	13.48	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	164.33650	0.16434	180.41280	0.18041	164.337	13.48	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	55.72450	0.05572	53.42230	0.05342	55.724	18.05	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,062.22450	1.06222	1,097.12230	1.09712	1,062.224	18.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.05090	11.05090	11.01300	11.01300		14.04	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,131.54470	1.13154	1,095.80880	1.09581	1,131.545	13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	20.64470	0.02064	22.80880	0.02281	20.645	13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,122.05370	1.12205	1,086.50130	1.08650	1,122.054	13.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	21.15370	0.02115	23.50130	0.02350	21.154	13.52	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,112.68980	1.11269	1,077.21090	1.07721	1,112.690	13.51	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	21.78980	0.02179	24.21090	0.02421	21.790	13.51	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.05280	11.05280	11.01490	11.01490		14.06	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,753.22300	2.75322	2,715.40920	2.71541	2,753.223	18.74	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.42300	0.00042	0.50920	0.00051	0.423	18.74	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	950.08030	0.95008	916.10590	0.91611	950.080	13.34	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	37.28030	0.03728	41.20590	0.04121	37.280	13.34	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.05470	11.05470	11.01680	11.01680		14.09	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	452.49730	0.45250	432.21270	0.43221	452.497	13.59	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	197.79730	0.19780	215.41270	0.21541	197.797	13.59	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	87.21350	0.08721	84.25000	0.08425	87.214	18.37	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,232.51350	1.23251	1,267.45000	1.26745	1,232.514	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.08540	11.08540	11.04710	11.04710		14.37	17,692,298.40	1,596	193,149.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,085.81530	3.08582	3,047.56360	3.04756	3,085.815	19.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.41530	0.00042	0.46360	0.00046	0.415	19.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,636.50240	2.63650	2,598.23960	2.59824	2,636.502	18.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.10240	0.00110	1.13960	0.00114	1.102	18.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,447.05290	2.44705	2,408.76120	2.40876	2,447.053	17.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.65290	0.00165	1.66120	0.00166	1.653	17.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,337.48680	2.33749	2,299.16580	2.29917	2,337.487	17.08	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	13/06/2014	Foreign Exchange Future	8.75	Put	2.08680	0.00209		2.06580	0.00207	2.087	17.08	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,307.62340	2.30762	2,269.29240	2.26929	2,307.623	16.98	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.22340	0.00222	2.19240	0.00219	2.223	16.98	0.00	0	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,287.71930	2.28772	2,249.38110	2.24938	2,287.719	16.92	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.31930	0.00232	2.28110	0.00228	2.319	16.92	0.00	0	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,089.01230	2.08901	2,050.71730	2.05072	2,089.012	16.33	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.61230	0.00361	3.61730	0.00362	3.612	16.33	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,891.11470	1.89111	1,852.91190	1.85291	1,891.115	15.78	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	5.71470	0.00571	5.81190	0.00581	5.715	15.78	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,509.05750	1.50906	1,471.34600	1.47135	1,509.058	14.72	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	13.65750	0.01366	14.24600	0.01425	13.658	14.72	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,499.36020	1.49936	1,461.67000	1.46167	1,499.360	14.70	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	13.96020	0.01396	14.57000	0.01457	13.960	14.70	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,489.66930	1.48967	1,452.00100	1.45200	1,489.669	14.67	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	14.26930	0.01427	14.90100	0.01490	14.269	14.67	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,354.74690	1.35475	1,317.45190	1.31745	1,354.747	14.29	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	19.34690	0.01935	20.35190	0.02035	19.347	14.29	0.00	0	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,326.03900	1.32604	1,288.84290	1.28884	1,326.039	14.21	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	20.63900	0.02064	21.74290	0.02174	20.639	14.21	0.00	0	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,306.94630	1.30695	1,269.81950	1.26982	1,306.946	14.15	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	21.54630	0.02155	22.71950	0.02272	21.546	14.15	0.00	0	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,146.33590	1.14634	1,110.31640	1.11032	1,146.336	13.69	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	30.93590	0.03094	33.21640	0.03322	30.936	13.69	0.00	0	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,118.35150	1.11835	1,083.09450	1.08309	1,118.351	13.61	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	32.95150	0.03295	35.99450	0.03599	32.952	13.61	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,109.24180	1.10924	1,074.06270	1.07406	1,109.242	13.60	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	33.84180	0.03384	36.96270	0.03696	33.842	13.60	0.00	0	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,001.58750	1.00159	967.45220	0.96745	1,001.588	13.51	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	46.18750	0.04619	50.35220	0.05035	46.188	13.51	0.00	0	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	983.96720	0.98397	950.02780	0.95003	983.967	13.50	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	48.56720	0.04857	52.92780	0.05293	48.567	13.50	0.00	0	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	694.30480	0.69430	664.87250	0.66487	694.305	13.25	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	108.90480	0.10890	117.77250	0.11777	108.905	13.25	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	642.49740	0.64250	617.07240	0.61707	642.497	13.25	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	127.09740	0.12710	139.97240	0.13997	127.097	13.25	0.00	0	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	602.30070	0.60230	578.05590	0.57806	602.301	13.38	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	146.90070	0.14690	160.95590	0.16096	146.901	13.38	0.00	0	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	595.77790	0.59578	571.72880	0.57173	595.778	13.40	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	150.37790	0.15038	164.62880	0.16463	150.378	13.40	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	589.30350	0.58930	565.45230	0.56545	589.303	13.42	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	153.90350	0.15390	168.35230	0.16835	153.904	13.42	0.00	0	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	498.28720	0.49829	477.38440	0.47738	498.287	13.74	0.00	0	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	212.88720	0.21289	230.28440	0.23028	212.887	13.74	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	443.89990	0.44390	424.91310	0.42491	443.900	13.95	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	258.49990	0.25850	277.81310	0.27781	258.500	13.95	0.00	0	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	394.41720	0.39442	377.27480	0.37727	394.417	14.16	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	309.01720	0.30902	330.17480	0.33017	309.017	14.16	0.00	0	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Call	349.65100	0.34965	0.00000	0.00000	349.651	14.37	2,097,906.00	6,000	0	6,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Put	364.25100	0.36425	0.00000	0.00000	364.251	14.37	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Call	341.86930	0.34187	328.30720	0.32831	341.869	14.44	0.00	0	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Put	376.46930	0.37647	401.20720	0.40121	376.469	14.44	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Call	338.04470	0.33804	324.63690	0.32464	338.045	14.47	0.00	0	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Put	382.64470	0.38264	407.53690	0.40754	382.645	14.47	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	326.83250	0.32683	313.88290	0.31388	326.833	14.57	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	401.43250	0.40143	426.78290	0.42678	401.433	14.57	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Call	319.57160	0.31957	306.91890	0.30692	319.572	14.64	0.00	0	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Put	414.17160	0.41417	439.81890	0.43982	414.172	14.64	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Call	312.47830	0.31248	300.11610	0.30012	312.478	14.71	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Put	427.07830	0.42708	453.01610	0.45302	427.078	14.71	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Call	261.38530	0.26139	251.13580	0.25114	261.385	15.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Put	535.98530	0.53599	564.03580	0.56404	535.985	15.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Call	224.07730	0.22408	215.37800	0.21538	224.077	15.72	0.00	0	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Put	638.67730	0.63868	668.27800	0.66828	638.677	15.72	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	201.07600	0.20108	193.33030	0.19333	201.076	16.06	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	715.67600	0.71568	746.23030	0.74623	715.676	16.06	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	147.74270	0.14774	142.54100	0.14254	147.743	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	962.34270	0.96234	995.44100	0.99544	962.343	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	133.97470	0.13397	129.36990	0.12937	133.975	17.48	0.00	0	49,182.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,048.57470	1.04857	1,082.26990	1.08227	1,048.575	17.48	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	127.69690	0.12770	123.36280	0.12336	127.697	17.66	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	1,092.29690	1.09230	1,126.26280	1.12626	1,092.297	17.66	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	110.99250	0.11099	107.28440	0.10728	110.993	18.19	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,225.59250	1.22559	1,260.18440	1.26018	1,225.593	18.19	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	106.97620	0.10698	103.42060	0.10342	106.976	18.33	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,261.57620	1.26158	1,296.32060	1.29632	1,261.576	18.33	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	85.02000	0.08502	82.27990	0.08228	85.020	19.24	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,499.62000	1.49962	1,535.17990	1.53518	1,499.620	19.24	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	61.75520	0.06176	59.83350	0.05983	61.755	20.63	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,876.35520	1.87636	1,912.73350	1.91273	1,876.355	20.63	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	46.68140	0.04668	46.33480	0.04633	46.681	22.02	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,261.28140	2.26128	2,299.23480	2.29923	2,261.281	22.02	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	44.49100	0.04449	44.12350	0.04412	44.491	24.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,609.09100	2.60909	2,647.02350	2.64702	2,609.091	24.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	43.43020	0.04343	43.02230	0.04302	43.430	26.15	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,958.03020	2.95803	2,995.92230	2.99592	2,958.030	26.15	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.09500	11.09500	11.05660	11.05660		14.37	0.00	0	0.00
\$ / R	On	18/06/2014	8.78	Call	2,317.55730		2.31756	2,279.03140	2.27903	2,317.557	16.96	0.00	0	0.00	
\$ / R	On	18/06/2014	8.78	Put	2.55730		0.00256	2.43140	0.00243	2.557	16.96	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Call	1,013.41440		1.01341	979.23200	0.97923	1,013.414	13.50	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Put	48.41440		0.04841	52.63200	0.05263	48.414	13.50	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Call	114.27330		0.11427	110.48360	0.11048	114.273	18.27	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Put	1,259.27330		1.25927	1,293.88360	1.29388	1,259.273	18.27	0.00	0	0.00	
\$ / R	On	27/06/2014		Any day expiry			11.11230	11.11230	11.07370	11.07370		14.43	0.00	0	0.00
\$ / R	On	27/06/2014	8.30	Call	2,813.48620		2.81349	2,774.91100	2.77491	2,813.486	18.32	0.00	0	0.00	
\$ / R	On	27/06/2014	8.30	Put	1.18620		0.00119	1.21100	0.00121	1.186	18.32	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Call	524.86940		0.52487	503.66300	0.50366	524.869	13.85	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Put	232.56940		0.23257	249.96300	0.24996	232.569	13.85	0.00	0	0.00	
\$ / R	On	30/06/2014		Any day expiry			11.11800	11.11800	11.07940	11.07940		14.41	0.00	0	0.00
\$ / R	On	30/06/2014	10.80	Call	543.17530		0.54318	521.54530	0.52155	543.175	13.78	0.00	0	0.00	
\$ / R	On	30/06/2014	10.80	Put	225.17530		0.22518	242.14530	0.24215	225.175	13.78	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Call	115.69160		0.11569	111.92650	0.11193	115.692	18.67	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Put	1,397.69160		1.39769	1,432.52650	1.43253	1,397.692	18.67	0.00	0	0.00	
\$ / R	On	28/07/2014		Any day expiry			11.17180	11.17180	11.13250	11.13250		14.60	0.00	0	0.00
\$ / R	On	28/07/2014	8.30	Call	2,874.09900		2.87410	2,834.85470	2.83485	2,874.099	17.96	0.00	0	0.00	
\$ / R	On	28/07/2014	8.30	Put	2.29900		0.00230	2.35470	0.00235	2.299	17.96	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Call	602.92190		0.60292	580.45860	0.58046	602.922	13.88	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Put	251.12190		0.25112	267.95860	0.26796	251.122	13.88	0.00	0	0.00	
\$ / R	On	29/07/2014		Any day expiry			11.17370	11.17370	11.13440	11.13440		14.61	0.00	0	0.00
\$ / R	On	29/07/2014	10.80	Call	616.91470		0.61691	594.05570	0.59406	616.915	13.84	0.00	0	0.00	
\$ / R	On	29/07/2014	10.80	Put	243.21470		0.24321	259.65570	0.25966	243.215	13.84	0.00	0	500.00	
\$ / R	On	29/07/2014	11.10	Call	465.45570		0.46546	447.65040	0.44765	465.456	14.50	0.00	0	0.00	
\$ / R	On	29/07/2014	11.10	Put	391.75570		0.39176	413.25040	0.41325	391.756	14.50	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Call	199.02830		0.19903	192.52840	0.19253	199.028	17.46	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Put	1,115.32830		1.11533	1,148.12840	1.14813	1,115.328	17.46	0.00	0	0.00	

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 29/07/2014	Any day expiry	12.62	Call	134.61720	0.13462	130.35010	0.13035	134.617	19.07	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,580.91720	1.58092	1,615.95010	1.61595	1,580.917	19.07	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.22020	11.22020	11.18060	11.18060		14.78	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,293.82400	1.29382	1,256.86170	1.25686	1,293.824	14.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	63.62400	0.06362	66.26170	0.06626	63.624	14.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,284.77290	1.28477	1,247.87890	1.24788	1,284.773	13.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	64.57290	0.06457	67.27890	0.06728	64.573	13.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,275.73670	1.27574	1,238.91050	1.23891	1,275.737	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	65.53670	0.06554	68.31050	0.06831	65.537	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,005.10380	1.00510	972.05690	0.97206	1,005.104	13.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	114.90380	0.11490	121.45690	0.12146	114.904	13.65	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	244.12020	0.24412	236.29110	0.23629	244.120	17.29	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,093.92020	1.09392	1,125.69110	1.12569	1,093.920	17.29	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.23090	11.23090	11.19130	11.19130		14.79	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	688.68570	0.68869	664.42780	0.66443	688.686	13.89	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	257.78570	0.25779	273.12780	0.27313	257.786	13.89	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	153.25130	0.15325	148.42980	0.14843	153.251	19.40	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,752.35130	1.75235	1,787.12980	1.78713	1,752.351	19.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.27160	11.27160	11.23170	11.23170		14.95	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,374.46730	3.37447	3,334.34970	3.33435	3,374.467	18.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.86730	0.00287	2.64970	0.00265	2.867	18.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,878.07200	2.87807	2,837.91450	2.83791	2,878.072	17.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.47200	0.00647	6.21450	0.00621	6.472	17.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,483.66600	2.48367	2,443.59880	2.44360	2,483.666	16.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.06600	0.01207	11.89880	0.01190	12.066	16.74	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,405.23050	2.40523	2,365.20740	2.36521	2,405.230	16.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.63050	0.01363	13.50740	0.01351	13.630	16.54	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,385.65060	2.38565	2,345.64040	2.34564	2,385.651	16.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.05060	0.01405	13.94040	0.01394	14.051	16.49	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,287.94130	2.28794	2,248.00820	2.24801	2,287.941	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.34130	0.01634	16.30820	0.01631	16.341	16.25	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,997.67830	1.99768	1,958.16410	1.95816	1,997.678	15.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	26.07830	0.02608	26.46410	0.02646	26.078	15.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,712.60050	1.71260	1,673.89460	1.67389	1,712.600	14.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	41.00050	0.04100	42.19460	0.04219	41.001	14.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,545.01380	1.54501	1,507.06010	1.50706	1,545.014	14.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	53.41380	0.05341	55.36010	0.05536	53.414	14.52	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,435.12650	1.43513	1,397.81410	1.39781	1,435.126	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	63.52650	0.06353	66.11410	0.06611	63.526	14.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,344.86810	1.34487	1,308.18950	1.30819	1,344.868	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	73.26810	0.07327	76.48950	0.07649	73.268	14.04	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,179.01080	1.17901	1,143.95420	1.14395	1,179.011	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	97.41080	0.09741	102.25420	0.10225	97.411	13.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,162.62510	1.16263	1,127.81970	1.12782	1,162.625	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	101.02510	0.10103	106.11970	0.10612	101.025	13.70	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,146.33960	1.14634	1,111.79190	1.11179	1,146.340	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	104.73960	0.10474	110.09190	0.11009	104.740	13.70	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,098.09640	1.09810	1,064.36430	1.06436	1,098.096	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	116.49640	0.11650	122.66430	0.12266	116.496	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,090.14680	1.09015	1,056.55720	1.05656	1,090.147	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	118.54680	0.11855	124.85720	0.12486	118.547	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,082.22380	1.08222	1,048.77840	1.04878	1,082.224	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	120.62380	0.12062	127.07840	0.12708	120.624	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,027.52970	1.02753	995.13150	0.99513	1,027.530	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	135.92970	0.13593	143.43150	0.14343	135.930	13.70	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	936.99930	0.93700	906.57350	0.90657	936.999	13.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	165.39930	0.16540	174.87350	0.17487	165.399	13.70	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	656.19570	0.65620		633.97160	0.63397	656.196	14.27	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	334.59570	0.33460		352.27160	0.35227	334.596	14.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	426.98820	0.42699		413.15270	0.41315	426.988	15.65	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	665.38820	0.66539		691.45270	0.69145	665.388	15.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	301.16680	0.30117		291.76610	0.29177	301.167	16.98	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,029.56680	1.02957		1,060.06610	1.06007	1,029.567	16.98	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	281.60960	0.28161		272.85590	0.27286	281.610	17.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,110.00960	1.11001		1,141.15590	1.14116	1,110.010	17.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	239.53410	0.23953		232.17590	0.23218	239.534	17.95	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,317.93410	1.31793		1,350.47590	1.35048	1,317.934	17.95	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	233.60240	0.23360		226.44350	0.22644	233.602	18.06	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,352.00240	1.35200		1,384.74350	1.38474	1,352.002	18.06	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	226.30070	0.22630		219.37980	0.21938	226.301	18.20	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,394.70070	1.39470		1,427.67980	1.42768	1,394.701	18.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	204.78190	0.20478		198.55590	0.19856	204.782	18.62	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,533.18190	1.53318		1,566.85590	1.56686	1,533.182	18.62	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	149.22810	0.14923		144.78030	0.14478	149.228	20.06	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,027.62810	2.02763		2,063.08030	2.06308	2,027.628	20.06	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.60	Call	123.13390	0.12313		119.48620	0.11949	123.134	21.47	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.60	Put	2,451.53390	2.45153		2,487.78620	2.48779	2,451.534	21.47	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	14.00	Call	118.79310	0.11879		115.18910	0.11519	118.793	23.42	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	14.00	Put	2,847.19310	2.84719		2,883.48910	2.88349	2,847.193	23.42	0.00	0	0.00
\$ / R	On	26/09/2014	Any day expiry			11.29510	11.29510		11.25510	11.25510		15.11	0.00	0	0.00
\$ / R	On	26/09/2014	Any day expiry	10.80	Call	764.65920	0.76466		740.74530	0.74075	764.659	13.94	0.00	0	0.00
\$ / R	On	26/09/2014	Any day expiry	10.80	Put	269.55920	0.26956		285.64530	0.28565	269.559	13.94	0.00	0	500.00
\$ / R	On	26/09/2014	Any day expiry	13.10	Call	166.81660	0.16682		162.08500	0.16209	166.817	19.82	0.00	0	500.00
\$ / R	On	26/09/2014	Any day expiry	13.10	Put	1,971.71660	1.97172		2,006.98500	2.00698	1,971.717	19.82	0.00	0	0.00
\$ / R	On	29/10/2014	Any day expiry			11.36570	11.36570		11.32540	11.32540		15.25	0.00	0	0.00
\$ / R	On	29/10/2014	Any day expiry	10.80	Call	846.06520	0.84607		821.37260	0.82137	846.065	13.99	0.00	0	0.00
\$ / R	On	29/10/2014	Any day expiry	10.80	Put	280.36520	0.28037		295.97260	0.29597	280.365	13.99	0.00	0	500.00
\$ / R	On	29/10/2014	Any day expiry	13.33	Call	186.77620	0.18678		181.99990	0.18200	186.776	20.08	0.00	0	500.00
\$ / R	On	29/10/2014	Any day expiry	13.33	Put	2,151.07620	2.15108		2,186.59990	2.18660	2,151.076	20.08	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			11.37860	11.37860		11.33820	11.33820		15.25	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,328.99660	1.32900		1,293.04030	1.29304	1,328.997	13.85	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	110.39660	0.11040		114.84030	0.11484	110.397	13.85	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	417.38040	0.41738		405.34670	0.40535	417.380	16.60	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	948.78040	0.94878		977.14670	0.97715	948.780	16.60	0.00	0	0.00
\$ / R	On	25/11/2014	Any day expiry			11.42430	11.42430		11.38400	11.38400		15.38	0.00	0	0.00
\$ / R	On	25/11/2014	Any day expiry	10.80	Call	914.83340	0.91483		888.51730	0.88852	914.833	14.10	0.00	0	0.00
\$ / R	On	25/11/2014	Any day expiry	10.80	Put	290.53340	0.29053		304.51730	0.30452	290.533	14.10	0.00	0	500.00
\$ / R	On	25/11/2014	Any day expiry	13.61	Call	194.80630	0.19481		190.37490	0.19037	194.806	20.49	0.00	0	500.00
\$ / R	On	25/11/2014	Any day expiry	13.61	Put	2,380.50630	2.38051		2,416.37490	2.41637	2,380.506	20.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.46330	11.46330		11.42330	11.42330		15.54	57,316,500.00	5,000	6,855.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,471.80890	3.47181		3,431.95860	3.43196	3,471.809	18.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	8.50890	0.00851		8.65860	0.00866	8.509	18.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	3,028.09030	3.02809		2,988.38400	2.98838	3,028.090	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	14.79030	0.01479		15.08400	0.01508	14.790	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,979.00640	2.97901		2,939.32140	2.93932	2,979.006	17.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	15.70640	0.01571		16.02140	0.01602	15.706	17.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,929.97470	2.92997		2,890.31300	2.89031	2,929.975	17.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	16.67470	0.01667		17.01300	0.01701	16.675	17.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,491.59510	2.49160		2,452.22830	2.45223	2,491.595	15.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	28.29510	0.02830		28.92830	0.02893	28.295	15.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Call	2,073.69620	2.07370		2,035.48710	2.03549	2,073.696	15.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	50.39620	0.05040		52.18710	0.05219	50.396	15.20	0.00	0	13,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	2,017.95930	2.01796		1,979.88240	1.97988	2,017.959	15.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	54.65930	0.05466		56.58240	0.05658	54.659	15.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Call	1,962.53240	1.96253		1,924.59950	1.92460	1,962.532	15.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Put	59.23240	0.05923		61.29950	0.06130	59.232	15.02	0.00	0	14,100.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,925.76450	1.92576		1,887.93110	1.88793	1,925.765	14.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	62.46450	0.06246		64.63110	0.06463	62.464	14.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Call	1,762.27930	1.76228		0.00000	0.00000	1,762.279	14.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Put	78.97930	0.07898		0.00000	0.00000	78.979	14.70	3,238,151.30	41,000	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Call	1,672.99350	1.67299		1,635.98650	1.63599	1,672.994	14.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	89.69350	0.08969		92.68650	0.09269	89.694	14.55	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,567.47960	1.56748		1,530.90550	1.53091	1,567.480	14.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	104.17960	0.10418		107.60550	0.10761	104.180	14.37	1,041,796.00	10,000	17,506.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,252.01120	1.25201		1,220.34970	1.22035	1,252.011	13.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	168.71120	0.16871		177.04970	0.17705	168.711	13.97	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,164.10920	1.16411		1,133.46860	1.13347	1,164.109	14.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	200.80920	0.20081		210.16860	0.21017	200.809	14.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,128.61420	1.12861		1,098.41150	1.09841	1,128.614	14.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	215.31420	0.21531		225.11150	0.22511	215.314	14.08	0.00	0	900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	1,026.22470	1.02622		997.37090	0.99737	1,026.225	14.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	262.92470	0.26292		274.07090	0.27407	262.925	14.17	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Call	948.82680	0.94883		0.00000	0.00000	948.827	14.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	305.52680	0.30553		0.00000	0.00000	305.527	14.24	12,526,598.80	41,000	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	883.30120	0.88330		859.85010	0.85985	883.301	14.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	350.00120	0.35000		366.55010	0.36655	350.001	14.36	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	867.42740	0.86743		844.34450	0.84434	867.427	14.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	364.12740	0.36413		381.04450	0.38104	364.127	14.42	0.00	0	14,100.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	846.71490	0.84671		824.11260	0.82411	846.715	14.51	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	383.41490	0.38341		400.81260	0.40081	383.415	14.51	3,834,149.00	10,000	17,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	797.12050	0.79712		775.71120	0.77571	797.121	14.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	433.82050	0.43382		452.41120	0.45241	433.821	14.74	0.00	0	4,955.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	792.33110	0.79233		771.03680	0.77104	792.331	14.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	439.03110	0.43903		457.73680	0.45774	439.031	14.76	0.00	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	750.57140	0.75057		730.31120	0.73031	750.571	14.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	487.27140	0.48727		507.01120	0.50701	487.271	14.97	0.00	0	250.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	627.83480	0.62783		610.74470	0.61074	627.835	15.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	664.53480	0.66453		687.44470	0.68744	664.535	15.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	471.13270	0.47113		458.62360	0.45862	471.133	16.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,007.83270	1.00783		1,035.32360	1.03532	1,007.833	16.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	468.54770	0.46855		456.10840	0.45611	468.548	16.80	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	1,015.24770	1.01525		1,042.80840	1.04281	1,015.248	16.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	361.68570	0.36169		352.41970	0.35242	361.686	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,398.38570	1.39839		1,429.11970	1.42912	1,398.386	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	282.92620	0.28293		275.90950	0.27591	282.926	19.04	2,829,262.00	10,000	22,455.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,819.62620	1.81963		1,852.60950	1.85261	1,819.626	19.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	275.11050	0.27511		268.33960	0.26834	275.110	19.17	0.00	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,871.81050	1.87181		1,905.03960	1.90504	1,871.810	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	253.46060	0.25346		0.00000	0.00000	253.461	19.57	10,391,884.60	41,000	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Put	2,030.16060	2.03016		0.00000	0.00000	2,030.161	19.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	251.21080	0.25121		245.19450	0.24519	251.211	19.61	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,047.91080	2.04791		2,081.89450	2.08189	2,047.911	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	217.17430	0.21717		212.23270	0.21223	217.174	20.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,353.87430	2.35387		2,388.93270	2.38893	2,353.874	20.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	194.96880	0.19497		193.81940	0.19382	194.969	22.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	2,931.66880	2.93167		2,970.51940	2.97052	2,931.669	22.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	194.51450	0.19451		193.40460	0.19340	194.515	22.68	0.00	0	14,100.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	2,961.21450	2.96121		3,000.10460	3.00010	2,961.215	22.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	188.82980	0.18883		184.33560	0.18434	188.830	25.21	0.00	0	900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Put	3,565.52980	3.56553		3,601.03560	3.60104	3,565.530	25.21	0.00	0	0.00
\$ / R	On	15/12/2014	Any day expiry			11.47020	11.47020		11.43020	11.43020		15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	968.60790	0.96861		942.03130	0.94203	968.608	14.22	0.00	0	0.00	
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	298.40790	0.29841		311.83130	0.31183	298.408	14.22	0.00	0	500.00	
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	206.53240	0.20653		201.98410	0.20198	206.532	20.87	0.00	0	500.00	
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,536.33240	2.53633		2,571.78410	2.57178	2,536.332	20.87	0.00	0	0.00	
\$ / R	On 28/01/2015	Any day expiry			11.57130	11.57130		11.53200	11.53200		15.79	0.00	0	0.00	
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,082.85840	1.08286		1,056.17990	1.05618	1,082.858	14.39	0.00	0	0.00	
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	311.55840	0.31156		324.17990	0.32418	311.558	14.39	0.00	0	300.00	
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	243.51770	0.24352		241.53040	0.24153	243.518	22.25	0.00	0	300.00	
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,942.21770	2.94222		2,979.53040	2.97953	2,942.218	22.25	0.00	0	0.00	
\$ / R	On 25/02/2015	Any day expiry			11.63670	11.63670		11.59800	11.59800		15.92	0.00	0	0.00	
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,155.61010	1.15561		1,128.57160	1.12857	1,155.610	14.49	0.00	0	0.00	
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	318.91010	0.31891		330.57160	0.33057	318.910	14.49	0.00	0	300.00	
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	269.37930	0.26938		264.21570	0.26422	269.379	22.79	0.00	0	300.00	
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,132.67930	3.13268		3,166.21570	3.16622	3,132.679	22.79	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future			11.68440	11.68440		11.64580	11.64580		16.16	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,734.41570	1.73442		1,699.37020	1.69937	1,734.416	14.74	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	150.01570	0.15002		153.57020	0.15357	150.016	14.74	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,146.34800	1.14635		1,120.15200	1.12015	1,146.348	14.68	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	361.94800	0.36195		374.35200	0.37435	361.948	14.68	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,092.76380	1.09276		1,067.38820	1.06739	1,092.764	14.77	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	398.36380	0.39836		411.58820	0.41159	398.364	14.77	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,086.93570	1.08694		1,061.64820	1.06165	1,086.936	14.78	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	402.53570	0.40254		415.84820	0.41585	402.536	14.78	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,081.13260	1.08113		1,055.93760	1.05594	1,081.133	14.79	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	406.73260	0.40673		420.13760	0.42014	406.733	14.79	0.00	0	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	291.10220	0.29110		288.78350	0.28878	291.102	21.27	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,806.70220	2.80670		2,842.98350	2.84298	2,806.702	21.27	0.00	0	0.00	
\$ / R	On 27/03/2015	Any day expiry			11.71210	11.71210		11.67350	11.67350		16.19	0.00	0	0.00	
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,239.15090	1.23915		1,211.98770	1.21199	1,239.151	14.65	0.00	0	0.00	
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	327.05090	0.32705		338.48770	0.33849	327.051	14.65	0.00	0	300.00	
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	289.59080	0.28959		287.68110	0.28768	289.591	23.50	0.00	0	300.00	
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,427.49080	3.42749		3,464.18110	3.46418	3,427.491	23.50	0.00	0	0.00	
\$ / R	On 28/04/2015	Any day expiry			11.79250	11.79250		11.75400	11.75400		16.43	0.00	0	0.00	
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,326.07680	1.32608		1,298.49090	1.29849	1,326.077	14.76	0.00	0	0.00	
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	333.57680	0.33358		344.49090	0.34449	333.577	14.76	0.00	0	300.00	
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	315.76860	0.31577		314.00920	0.31401	315.769	24.04	0.00	0	300.00	
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,673.26860	3.67327		3,710.00920	3.71001	3,673.269	24.04	0.00	0	0.00	
\$ / R	On 27/05/2015	Any day expiry			11.86530	11.86530		11.82700	11.82700		16.55	0.00	0	0.00	
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,403.61590	1.40362		1,376.97480	1.37697	1,403.616	14.84	0.00	0	0.00	
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	338.31590	0.33832		349.97480	0.34997	338.316	14.84	0.00	0	300.00	
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	331.40600	0.33141		323.91200	0.32391	331.406	24.49	0.00	0	300.00	
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,946.10600	3.94611		3,976.91200	3.97691	3,946.106	24.49	0.00	0	0.00	
\$ / R	On 26/06/2015	Any day expiry			11.94070	11.94070		11.90240	11.90240		16.74	0.00	0	0.00	
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,481.82220	1.48182		1,455.38280	1.45538	1,481.822	14.88	0.00	0	0.00	
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	341.12220	0.34112		352.98280	0.35298	341.122	14.88	0.00	0	300.00	
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	320.62300	0.32062		307.98200	0.30798	320.623	24.42	0.00	0	300.00	
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,259.92300	4.25992		4,285.58200	4.28558	4,259.923	24.42	0.00	0	0.00	
\$ / R	On 29/07/2015	Any day expiry			12.02370	12.02370		11.98550	11.98550		16.83	0.00	0	0.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,567.47290	1.56747		1,539.97870	1.53998	1,567.473	14.92	0.00	0	0.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	343.77290	0.34377		354.47870	0.35448	343.773	14.92	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	325.16900	0.32517		321.10860	0.32111	325.169	24.20	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,451.46900	4.45147		4,485.60860	4.48561	4,451.469	24.20	0.00	0	0.00	
\$ / R	On 27/08/2015	Any day expiry			12.09650	12.09650		12.05840	12.05840		16.97	0.00	0	0.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,647.23650	1.64724		1,617.74470	1.61774	1,647.236	15.05	0.00	0	0.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	350.73650	0.35074		359.34470	0.35934	350.737	15.05	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	323.66400	0.32366		311.97680	0.31198	323.664	24.22	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,727.16400	4.72716		4,753.57680	4.75358	4,727.164	24.22	0.00	0	0.00	

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 28/09/2015	Any day expiry			12.17690		12.17690		12.13890	12.13890		17.03	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,731.69110		1.73169	1,702.14550	1.70215	1.70215	1,731.691	15.12	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	354.79110		0.35479	363.24550	0.36325	0.36325	354.791	15.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	321.10410		0.32110	317.92630	0.31793	0.31793	321.104	23.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,944.20410		4.94420	4,979.02630	4.97903	4.97903	4,944.204	23.97	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.25230		12.25230	12.21440	12.21440	12.21440		17.16	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,812.13020		1.81213	1,783.06830	1.78307	1.78307	1,812.130	15.22	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	359.83020		0.35983	368.66830	0.36867	0.36867	359.830	15.22	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	340.95740		0.34096	329.53260	0.32953	0.32953	340.957	24.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,068.65740		5.06866	5,095.13260	5.09513	5.09513	5,068.657	24.01	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.32270		12.32270	12.28480	12.28480	12.28480		17.20	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,883.04430		1.88304	1,855.42300	1.85542	1.85542	1,883.044	15.22	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	360.34430		0.36034	370.62300	0.37062	0.37062	360.344	15.22	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	318.79980		0.31880	315.85340	0.31585	0.31585	318.800	23.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,446.09980		5.44610	5,481.05340	5.48105	5.48105	5,446.100	23.87	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.38800		12.38800	12.35020	12.35020	12.35020		17.31	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,951.50940		1.95151	1,922.31840	1.92232	1.92232	1,951.509	15.27	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	363.50940		0.36351	372.11840	0.37212	0.37212	363.509	15.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,721.10180		1.72110	1,697.22040	1.69722	1.69722	1,721.102	15.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	473.10180		0.47310	487.02040	0.48702	0.48702	473.102	15.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	301.85280		0.30185	299.63540	0.29964	0.29964	301.853	23.74	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,783.85280		5.78385	5,819.43540	5.81944	5.81944	5,783.853	23.74	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry			10.88620		10.88620	10.84800	10.84800	10.84800		13.98	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Call	702.85600		0.00703	1,041.72800	0.01042	0.01042	702.856	15.81	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Put	10,082.85600		0.10083	14,241.72800	0.14242	0.14242	10,082.856	15.81	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.92550		10.92550	10.88900	10.88900	10.88900		13.12	0.00	0	846.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	60,391.64950		0.60392	57,002.53220	0.57003	0.57003	60,391.650	12.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	841.64950		0.00842	1,102.53220	0.01103	0.01103	841.649	12.81	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	45,786.15830		0.45786	42,750.76310	0.42751	0.42751	45,786.158	12.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,236.15830		0.02236	2,850.76310	0.02851	0.02851	2,236.158	12.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	44,918.56360		0.44919	41,913.07320	0.41913	0.41913	44,918.564	12.82	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,368.56360		0.02369	3,013.07320	0.03013	0.03013	2,368.564	12.82	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	44,057.12650		0.44057	41,082.26350	0.41082	0.41082	44,057.127	12.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,507.12650		0.02507	3,182.26350	0.03182	0.03182	2,507.126	12.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	18,415.27150		0.18415	16,933.80140	0.16934	0.16934	18,415.271	13.09	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	12,865.27150		0.12865	15,033.80140	0.15034	0.15034	12,865.271	13.09	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	13,329.38630		0.13329	15,542.37280	0.15542	0.15542	13,329.386	13.10	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	17,879.38630		0.17879	16,442.37280	0.16442	0.16442	17,879.386	13.10	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.01180		11.01180	10.97440	10.97440	10.97440		13.75	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	15,801.05570		0.15801	15,063.55280	0.15064	0.15064	15,801.056	15.27	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	53,621.05570		0.53621	56,623.55280	0.56624	0.56624	53,621.056	15.27	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	15,571.63790		0.15572	14,847.68390	0.14848	0.14848	15,571.638	15.31	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	54,391.63790		0.54392	57,407.68390	0.57408	0.57408	54,391.638	15.31	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	15,345.62360		0.15346	14,635.18940	0.14635	0.14635	15,345.624	15.35	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	55,165.62360		0.55166	58,195.18940	0.58195	0.58195	55,165.624	15.35	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.08540		11.08540	11.04710	11.04710	11.04710		14.37	0.00	0	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	56,389.42140		0.56389	54,085.68030	0.54086	0.54086	56,389.421	13.50	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	16,849.42140		0.16849	18,375.68030	0.18376	0.18376	16,849.421	13.50	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	55,767.27410		0.55767	53,483.33850	0.53483	0.53483	55,767.274	13.52	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	17,227.27410		0.17227	18,773.33850	0.18773	0.18773	17,227.274	13.52	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	55,150.19560		0.55150	52,886.28000	0.52886	0.52886	55,150.196	13.55	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	17,610.19560		0.17610	19,176.28000	0.19176	0.19176	17,610.196	13.55	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.27160		11.27160	11.23170	11.23170	11.23170		14.95	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	83,680.90470		0.83681	80,897.78190	0.80898	0.80898	83,680.905	13.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	20,520.90470		0.20521	21,727.78190	0.21728	0.21728	20,520.905	13.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	20,828.84620		0.20829	22,055.04800	0.22055	0.22055	20,828.846	13.70	0.00	0	0.00

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	15/09/2014			Foreign Exchange Future		10.65	Call	82,988.84620	0.82989	80,225.04800	0.80225	82,988.846	13.70	0	0.00	
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	82,299.97840	0.82300	79,555.32780	0.79555	82,299.978	13.70	0	0.00	
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	21,139.97840	0.21140	22,385.32780	0.22385	21,139.978	13.70	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future				18.25580	18.25580	18.19380	18.19380		13.05	9,401,737.00	515	39,940.00
£ / R	On	17/03/2014			Foreign Exchange Future		10.40	Call	7,855.80000	7.85580	7,793.80000	7.79380	7,855.800	15.38	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	15.38	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	5,405.80000	5.40580	5,343.80000	5.34380	5,405.800	15.59	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.59	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	5,255.80000	5.25580	5,193.80000	5.19380	5,255.800	16.20	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.20	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	4,005.80190	4.00580	3,943.80360	3.94380	4,005.802	21.31	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	0.00190	0.00000	0.00360	0.00000	0.002	21.31	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	0.00280	0.00000	0.00520	0.00001	0.003	21.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	3,965.80280	3.96580	3,903.80520	3.90381	3,965.803	21.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	3,955.80310	3.95580	3,893.80560	3.89381	3,955.803	21.51	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	0.00310	0.00000	0.00560	0.00001	0.003	21.51	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	3,945.80340	3.94580	3,883.80620	3.88381	3,945.803	21.55	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	0.00340	0.00000	0.00620	0.00001	0.003	21.55	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	0.01730	0.00002	0.02880	0.00003	0.017	22.33	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	3,755.81730	3.75582	3,693.82880	3.69383	3,755.817	22.33	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Call	2,856.11350	2.85611	2,794.19840	2.79420	2,856.113	20.59	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Put	0.31350	0.00031	0.39840	0.00040	0.314	20.59	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Call	1,265.65740	1.26566	1,205.36550	1.20537	1,265.657	14.53	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Put	9.85740	0.00986	11.56550	0.01157	9.857	14.53	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.00	Put	145.91580	0.14592	171.77900	0.17178	145.916	12.89	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.00	Call	401.71580	0.40172	365.57900	0.36558	401.716	12.89	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Call	199.40630	0.19941	179.85470	0.17985	199.406	13.34	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Put	343.60630	0.34361	386.05470	0.38605	343.606	13.34	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.72	Call	106.89430	0.10689	96.24030	0.09624	106.894	13.95	0.00	0	7,000.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.72	Put	571.09430	0.57109	622.44030	0.62244	571.094	13.95	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				18.50970	18.50970	18.44460	18.44460		13.79	0.00	0	5,559.00
£ / R	On	13/06/2014			Foreign Exchange Future		15.00	Call	3,522.19610	3.52220	3,457.86980	3.45787	3,522.196	18.23	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		15.00	Put	12.49610	0.01250	13.26980	0.01327	12.496	18.23	0.00	0	1,123.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	2,493.61970	2.49362	2,430.08710	2.43009	2,493.620	14.71	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	23.91970	0.02392	25.48710	0.02549	23.920	14.71	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	2,483.78220	2.48378	2,420.26150	2.42026	2,483.782	14.68	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	24.08220	0.02408	25.66150	0.02566	24.082	14.68	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	2,473.94630	2.47395	2,410.43840	2.41044	2,473.946	14.64	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	24.24630	0.02425	25.83840	0.02584	24.246	14.64	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.50	Call	2,042.88500	2.04288	1,980.06840	1.98007	2,042.885	13.15	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.50	Put	33.18500	0.03318	35.46840	0.03547	33.185	13.15	0.00	0	1,123.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.65	Call	1,896.91140	1.89691	1,836.98690	1.83699	1,896.911	12.65	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.65	Put	37.21140	0.03721	42.38690	0.04239	37.211	12.65	0.00	0	18,000.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Call	1,688.02840	1.68803	1,630.35420	1.63035	1,688.028	12.71	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Put	58.32840	0.05833	65.75420	0.06575	58.328	12.71	0.00	0	50.00
£ / R	On	13/06/2014			Foreign Exchange Future		17.20	Call	1,411.94010	1.41194	1,358.31820	1.35832	1,411.940	12.79	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		17.20	Put	102.24010	0.10224	113.71820	0.11372	102.240	12.79	0.00	0	7,500.00
£ / R	On	13/06/2014			Foreign Exchange Future		17.90	Call	896.62400	0.89662	856.54870	0.85655	896.624	13.19	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		17.90	Put	286.92400	0.28692	311.94870	0.31195	286.924	13.19	0.00	0	4,000.00
£ / R	On	13/06/2014			Foreign Exchange Future		18.45	Call	598.96190	0.59896	569.57590	0.56958	598.962	13.74	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		18.45	Put	539.26190	0.53926	574.97590	0.57498	539.262	13.74	0.00	0	400.00
£ / R	On	13/06/2014			Foreign Exchange Future		19.55	Call	268.86610	0.26887	255.99570	0.25600	268.866	15.57	0.00	0	5,667.00
£ / R	On	13/06/2014			Foreign Exchange Future		19.55	Put	1,309.16610	1.30917	1,361.39570	1.36140	1,309.166	15.57	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		19.80	Call	224.12550	0.22413	213.62820	0.21363	224.125	15.97	0.00	0	12,000.00
£ / R	On	13/06/2014			Foreign Exchange Future		19.80	Put	1,514.42550	1.51443	1,569.02820	1.56903	1,514.425	15.97	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future				18.80620	18.80620	18.73770	18.73770		14.38	0.00	0	3,251.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,085.39080		2.08539		2,027.13000	2.02713	2,085.391	13.15	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	119.19080		0.11919		129.43000	0.12943	119.191	13.15	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,076.27230		2.07627		2,018.09920	2.01810	2,076.272	13.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	120.07230		0.12007		130.39920	0.13040	120.072	13.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	120.96060		0.12096		131.37580	0.13138	120.961	13.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,067.16060		2.06716		2,009.07580	2.00908	2,067.161	13.11	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.10980		19.10980		19.04010	19.04010		14.94	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,894.52530		1.89453		1,843.06290	1.84306	1,894.525	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	324.72530		0.32473		342.96290	0.34296	324.725	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,887.32510		1.88733		1,835.97160	1.83597	1,887.325	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	327.52510		0.32753		345.87160	0.34587	327.525	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,880.13600		1.88014		1,828.89670	1.82890	1,880.136	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	330.33600		0.33034		348.79670	0.34880	330.336	13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,299.24250		1.29924		1,262.23230	1.26223	1,299.243	14.25	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	689.44250		0.68944		722.13230	0.72213	689.443	14.25	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.26160		19.26160		19.19240	19.19240		15.12	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,611.85060		1.61185		1,568.17590	1.56818	1,611.851	13.98	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	570.25060		0.57025		595.77590	0.59578	570.251	13.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,458.28940		1.45829		1,420.63180	1.42063	1,458.289	14.25	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	696.68940		0.69669		728.23180	0.72823	696.689	14.25	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,393.64360		1.39364		1,357.56480	1.35756	1,393.644	14.40	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	762.04360		0.76204		795.16480	0.79516	762.044	14.40	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,187.68010		1.18768		1,156.86960	1.15687	1,187.680	14.93	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,016.08010		1.01608		1,054.46960	1.05447	1,016.080	14.93	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,183.58560		1.18359		1,152.87820	1.15288	1,183.586	14.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,021.98560		1.02199		1,060.47820	1.06048	1,021.986	14.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,027.89900		1.02790		1,066.50180	1.06650	1,027.899	14.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,179.49900		1.17950		1,148.90180	1.14890	1,179.499	14.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	627.52120		0.62752		612.38190	0.61238	627.521	17.23	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,405.92120		2.40592		2,459.98190	2.45998	2,405.921	17.23	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	509.87880		0.50988		496.54600	0.49655	509.879	17.89	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,948.27880		2.94828		3,004.14600	3.00415	2,948.279	17.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,965.08230		2.96508		3,021.04540	3.02105	2,965.082	17.91	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	506.68230		0.50668		493.44540	0.49345	506.682	17.91	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10676		0.10676		0.10687	0.10687		15.28	0.00	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,676.44410		0.01676		1,687.93230	0.01688	1,676.444	23.55	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.74410		0.00001		0.73230	0.00001	0.744	23.55	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	686.32480		0.00686		697.47360	0.00697	686.325	15.28	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	10.62480		0.00011		10.27360	0.00010	10.625	15.28	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	91.54310		0.00092		99.27530	0.00099	91.543	18.38	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	415.84310		0.00416		412.07530	0.00412	415.843	18.38	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10838		0.10838		0.10848	0.10848		15.54	2,709.38	25	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,851.18370		0.01851		1,861.37470	0.01861	1,851.184	18.19	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.68370		0.00014		13.47470	0.00013	13.684	18.19	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	925.05910		0.00925		933.48740	0.00933	925.059	15.54	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	87.55910		0.00088		85.58740	0.00086	87.559	15.54	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	348.73530		0.00349		355.86140	0.00356	348.735	17.39	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	511.23530		0.00511		507.96140	0.00508	511.235	17.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.03060		15.03060		14.91880	14.91880		12.54	9,649,645.20	642	81,946.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,540.66380		2.54066		2,428.89800	2.42890	2,540.664	20.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.06380		0.00006		0.09800	0.00010	0.064	20.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,530.66600		2.53067		2,418.90140	2.41890	2,530.666	19.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.06600		0.00007		0.10140	0.00010	0.066	19.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,520.66830		2.52067		2,408.90480	2.40890	2,520.668	19.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put		0.06830	0.00007		0.10480	0.00010	0.068	19.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,380.70990		2.38071	2,268.96780	2.26897		2,380.710	19.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put		0.10990	0.00011	0.16780	0.00017		0.110	19.48	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put		0.21630	0.00022	0.32770	0.00033		0.216	18.81	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,180.81630		2.18082	2,069.12770	2.06913		2,180.816	18.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	99.48920		0.09949	80.23520	0.08024		99.489	13.58	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	418.88920		0.41889	511.43520	0.51144		418.889	13.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	43.98770		0.04399	36.83350	0.03683		43.988	14.81	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	713.38770		0.71339	818.03350	0.81803		713.388	14.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.25090		15.25090	15.13600	15.13600			13.36	18,301,080.00	1,200	22,804.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,501.82940		1.50183	1,393.40240	1.39340		1,501.829	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	40.92940		0.04093	47.40240	0.04740		40.929	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,492.65960		1.49266	1,384.37560	1.38438		1,492.660	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	41.75960		0.04176	48.37560	0.04838		41.760	13.03	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,483.50270		1.48350	1,375.36670	1.37537		1,483.503	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	42.60270		0.04260	49.36670	0.04937		42.603	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,447.02440		1.44702	1,339.49810	1.33950		1,447.024	12.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	46.12440		0.04612	53.49810	0.05350		46.124	12.99	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,182.00180		1.18200	1,080.41910	1.08042		1,182.002	12.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	81.10180		0.08110	94.41910	0.09442		81.102	12.81	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	975.48740		0.97549	880.88360	0.88088		975.487	12.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	124.58740		0.12459	144.88360	0.14488		124.587	12.65	149,504.88	1,200	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	665.79580		0.66580	595.80600	0.59581		665.796	12.95	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	264.89580		0.26490	309.80600	0.30981		264.896	12.95	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	175.13870		0.17514	161.93560	0.16194		175.139	15.89	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,274.23870		1.27424	1,375.93560	1.37594		1,274.239	15.89	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	168.26700		0.16827	155.84940	0.15585		168.267	16.01	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,317.36700		1.31737	1,419.84940	1.41985		1,317.367	16.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.50860		15.50860	15.39080	15.39080			13.96	0.00	0	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,379.65670		1.37966	1,284.31220	1.28431		1,379.657	13.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	171.05670		0.17106	193.51220	0.19351		171.057	13.08	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	179.71850		0.17972	203.19050	0.20319		179.718	13.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,348.31850		1.34832	1,253.99050	1.25399		1,348.319	13.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	181.93540		0.18194	205.66730	0.20567		181.935	13.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,340.53540		1.34054	1,246.46730	1.24647		1,340.535	13.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,332.77290		1.33277	1,238.96270	1.23896		1,332.773	13.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	184.17290		0.18417	208.16270	0.20816		184.173	13.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.77510		15.77510	15.65660	15.65660			14.53	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,195.68780		2.19569	2,090.10020	2.09010		2,195.688	13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	110.58780		0.11059	123.50020	0.12350		110.588	13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,186.92460		2.18692	2,081.46620	2.08147		2,186.925	13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	111.82460		0.11182	124.86620	0.12487		111.825	13.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,178.17540		2.17818	2,072.84430	2.07284		2,178.175	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	113.07540		0.11308	126.24430	0.12624		113.075	13.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.08330		16.08330	15.96620	15.96620			15.17	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,575.94410		1.57594	1,495.82460	1.49582		1,575.944	13.91	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	432.64410		0.43264	469.62460	0.46962		432.644	13.91	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,569.56630		1.56957	1,489.60200	1.48960		1,569.566	13.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	436.26630		0.43627	473.40200	0.47340		436.266	13.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	439.90710		0.43991	477.19790	0.47720		439.907	13.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,563.20710		1.56321	1,483.39790	1.48340		1,563.207	13.92	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.08000		408.08000	407.84400	407.84400				0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.11100		414.11100	413.87100	413.87100				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014		Index Future		478.78800	478.78800	477.89800	477.89800			0.00	0	1.00
AL7T	On 07/08/2014		Index Future		485.86500	485.86500	484.96000	484.96000			0.00	0	0.00
ALBI	On 08/05/2014		Index Future		436.53200	436.53200	435.36600	435.36600			0.00	0	738.00
ALBI	On 07/08/2014		Index Future		442.98400	442.98400	441.80000	441.80000			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		450.03600	450.03600	448.84300	448.84300			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.85690	9.85690	9.81920	9.81920		11.83	0.00	0	16,157.00
AU\$ / R	On 17/03/2014	9.49	Call	386.72480	0.38672	355.65410	0.35565	386.725	12.13	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	19.82480	0.01982	26.45410	0.02645	19.825	12.13	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	377.99760	0.37800	347.21800	0.34722	377.998	12.12	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	21.09760	0.02110	28.01800	0.02802	21.098	12.12	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	369.33650	0.36934	338.85510	0.33886	369.337	12.11	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	22.43650	0.02244	29.65510	0.02966	22.437	12.11	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.93840	9.93840	9.89910	9.89910		11.88	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	9.20	Call	780.07430	0.78007	745.13890	0.74514	780.074	12.12	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.20	Put	41.67430	0.04167	46.03890	0.04604	41.674	12.12	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Call	396.41000	0.39641	372.69600	0.37270	396.410	11.83	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Put	158.01000	0.15801	173.59600	0.17360	158.010	11.83	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	288.51510	0.28852	269.66400	0.26966	288.515	11.88	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	240.11510	0.24012	260.56400	0.26056	240.115	11.88	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	283.44180	0.28344	264.84680	0.26485	283.442	11.88	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	245.04180	0.24504	265.74680	0.26575	245.042	11.88	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	278.73320	0.27873	260.39000	0.26039	278.733	11.89	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	250.33320	0.25033	271.29000	0.27129	250.333	11.89	0.00	0	0.00	
AU\$ / R	On 13/06/2014	10.70	Call	61.96610	0.06197	56.82310	0.05682	61.966	13.05	0.00	0	201.00	
AU\$ / R	On 13/06/2014	10.70	Put	823.56610	0.82357	857.72310	0.85772	823.566	13.05	0.00	0	0.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		10.04110	10.04110	10.00110	10.00110		12.10	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	9.54	Call	658.81270	0.65881	630.88340	0.63088	658.813	11.96	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	157.71270	0.15771	169.78340	0.16978	157.713	11.96	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	160.67500	0.16067	173.04360	0.17304	160.675	11.95	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	651.77500	0.65177	624.14360	0.62414	651.775	11.95	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	644.92490	0.64492	617.44340	0.61744	644.925	11.96	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	163.82490	0.16382	176.34340	0.17634	163.825	11.96	0.00	0	0.00	
AU\$ / R	On 12/12/2014		Foreign Exchange Future		10.14990	10.14990	10.11050	10.11050		12.25	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	766.97510	0.76698	738.96870	0.73897	766.975	12.12	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.59	Put	207.07510	0.20708	218.46870	0.21847	207.075	12.12	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Call	760.01810	0.76002	732.13070	0.73213	760.018	12.12	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Put	210.11810	0.21012	221.63070	0.22163	210.118	12.12	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Call	753.09330	0.75309	725.61860	0.72562	753.093	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Put	213.19330	0.21319	225.11860	0.22512	213.193	12.11	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		9.96160	9.96160	9.92950	9.92950		12.48	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	145.79730	0.14580	134.69530	0.13470	145.797	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.94	Put	124.19730	0.12420	145.19530	0.14520	124.197	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Call	140.72540	0.14073	130.40520	0.13041	140.725	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Put	129.12540	0.12913	150.90520	0.15091	129.125	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Call	136.18900	0.13619	126.22710	0.12623	136.189	12.53	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Put	134.58900	0.13459	156.72710	0.15673	134.589	12.53	0.00	0	0.00	
CAD/ R	On 13/06/2014		Foreign Exchange Future		10.08460	10.08460	10.05110	10.05110		13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Call	435.10710	0.43511	415.46560	0.41547	435.107	13.31	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.84	Put	190.50710	0.19051	204.36560	0.20437	190.507	13.31	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Call	429.25710	0.42926	409.78550	0.40979	429.257	13.33	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Put	194.65710	0.19466	208.68550	0.20869	194.657	13.33	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.86	Call	423.46170	0.42346	404.16000	0.40416	423.462	13.34	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	198.86170		0.19886		213.06000	0.21306	198.862	13.34	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			288.75520		288.75520		-272.99240	-272.99240			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			910.52920		910.52920		888.96190	888.96190			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			993.31920		993.31920		970.65910	970.65910			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			113.75120		113.75120		115.80410	115.80410			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			560.33000		560.33000		475.43340	475.43340			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			877.30300		877.30300		856.76670	856.76670			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			101.57720		101.57720		100.76480	100.76480			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.30670		12.30670		12.20930	12.20930		13.20	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,022.41900		1.02242		926.20460	0.92620	1,022.419	16.59	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	5.71900		0.00572		6.90460	0.00690	5.719	16.59	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,012.54430		1.01254		916.35170	0.91635	1,012.544	16.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	5.84430		0.00584		7.05170	0.00705	5.844	16.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,002.67300		1.00267		906.50290	0.90650	1,002.673	16.43	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	5.97300		0.00597		7.20290	0.00720	5.973	16.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.49710		12.49710		12.39670	12.39670		13.99	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	978.85760		0.97886		894.89520	0.89490	978.858	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	71.75760		0.07176		88.19520	0.08820	71.758	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	970.52870		0.97053		886.82100	0.88682	970.529	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	73.42870		0.07343		90.12100	0.09012	73.429	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	962.22770		0.96223		878.77850	0.87878	962.228	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	75.12770		0.07513		92.07850	0.09208	75.128	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.80890		1.80890		1.80300	1.80300		12.71	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,196.08960		0.11961		1,140.06360	0.11401	1,196.090	13.21	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	7.08960		0.00071		10.06360	0.00101	7.090	13.21	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,098.16870		0.10982		1,043.09500	0.10431	1,098.169	12.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	9.16870		0.00092		13.09500	0.00131	9.169	12.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,002.78660		0.10028		949.27920	0.09493	1,002.787	12.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	13.78660		0.00138		19.27920	0.00193	13.787	12.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83130		1.83130		1.82520	1.82520		13.74	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,513.56180		0.15136		1,461.94920	0.14619	1,513.562	13.57	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	100.56180		0.01006		109.94920	0.01099	100.562	13.57	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,429.24290		0.14292		1,378.94400	0.13789	1,429.243	13.54	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	116.24290		0.01162		126.94400	0.01269	116.243	13.54	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,348.13080		0.13481		1,299.39340	0.12994	1,348.131	13.56	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	135.13080		0.01351		147.39340	0.01474	135.131	13.56	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.20933		113.20933		113.21609	113.21609			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	780.67000		0.78067		773.91000	0.77391	780.670		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	790.67000		0.79067		783.91000	0.78391	790.670		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	800.67000		0.80067		793.91000	0.79391	800.670		0.00	0	0.00
EL28	On 07/08/2014	Bond Future			114.89741		114.89741		114.90399	114.90399			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/08/2014	Bond Future	113.99	Call	907.41000	0.90741			913.99000	0.91399	907.410		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	897.41000	0.89741			903.99000	0.90399	897.410		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	887.41000	0.88741			893.99000	0.89399	887.410		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.82270	81.23804			9.88056	80.82079			0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,088.17000	2.08817			2,505.42000	2.50542	2,088.170		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,012.88000	2.01288			2,430.13000	2.43013	2,012.880		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	1,937.69000	1.93769			2,354.94000	2.35494	1,937.690		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.92706	82.33107			9.98685	81.90738			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,493.09000	1.49309			1,069.40000	1.06940	1,493.090		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	1,562.13000	1.56213			1,138.44000	1.13844	1,562.130		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	1,631.08000	1.63108			1,207.39000	1.20739	1,631.080		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02419	79.85946			10.08567	79.43088			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,827.29000	1.82729			1,398.71000	1.39871	1,827.290		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,894.75000	1.89475			1,466.17000	1.46617	1,894.750		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,962.11000	1.96211			1,533.53000	1.53353	1,962.110		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			435.48300	435.48300			434.39600	434.39600			0.00	0	293.00
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	65,070.00000	6.50700			75,940.00000	7.59400	65,070.000		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	65,170.00000	6.51700			76,040.00000	7.60400	65,170.000		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	65,270.00000	6.52700			76,140.00000	7.61400	65,270.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			441.91900	441.91900			440.81500	440.81500			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	180,710.00000	18.07100			191,750.00000	19.17500	180,710.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	180,810.00000	18.08100			191,850.00000	19.18500	180,810.000		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	180,910.00000	18.09100			191,950.00000	19.19500	180,910.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			448.95400	448.95400			447.84300	447.84300			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	360.00000	0.03600			11,470.00000	1.14700	360.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	460.00000	0.04600			11,570.00000	1.15700	460.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	560.00000	0.05600	11,670.00000	1.16700	560.000		0.00		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.53930	108.53930	108.54643	108.54643			0.00		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,450.70000	2.45070	2,443.57000	2.44357	2,450.700		0.00		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	2,460.70000	2.46070	2,453.57000	2.45357	2,460.700		0.00		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,470.70000	2.47070	2,463.57000	2.46357	2,470.700		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			109.03759	109.03759	109.04453	109.04453			0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	47.59000	0.04759	54.53000	0.05453	47.590		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	37.59000	0.03759	44.53000	0.04453	37.590		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	27.59000	0.02759	34.53000	0.03453	27.590		0.00		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			107.25613	107.25613	106.67496	106.67496			0.00		0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	1,733.87000	1.73387	2,315.04000	2.31504	1,733.870		0.00		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		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	1,743.87000	1.74387	2,325.04000	2.32504	1,743.870		0.00		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		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	1,753.87000	1.75387	2,335.04000	2.33504	1,753.870		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			107.59529	107.59529	107.00534	107.00534			0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	1,605.29000	1.60529	1,015.34000	1.01534	1,605.290		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	1,595.29000	1.59529	1,005.34000	1.00534	1,595.290		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	1,585.29000	1.58529	995.34000	0.99534	1,585.290		0.00		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future			104.46679	104.46679	104.47296	104.47296			0.00		0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	126.79000	0.12679	132.96000	0.13296	126.790		0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	116.79000	0.11679	122.96000	0.12296	116.790		0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	106.79000	0.10679	112.96000	0.11296	106.790		0.00		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.02429	106.02429	106.03046	106.03046			0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,594.29000	1.59429	1,600.46000	1.60046	1,594.290		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	1,584.29000	1.58429	1,590.46000	1.59046	1,584.290		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	1,574.29000	1.57429	1,580.46000	1.58046	1,574.290		0.00		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			106.39356	106.39356	106.40182	106.40182			0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	1,963.56000	1.96356	1,971.82000	1.97182	1,963.560		0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	1,953.56000	1.95356	1,961.82000	1.96182	1,953.560		0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	1,943.56000	1.94356	1,951.82000	1.95182	1,943.560		0.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future	104.45	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			112.87403		112.87403		112.88076	112.88076			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	2,115.97000		2.11597	2,109.24000	2.10924	2,115.970			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	2,125.97000		2.12597	2,119.24000	2.11924	2,125.970			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	2,135.97000		2.13597	2,129.24000	2.12924	2,135.970			0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.15639		113.15639		113.16286	113.16286			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,166.39000		1.16639	1,172.86000	1.17286	1,166.390			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	1,156.39000		1.15639	1,162.86000	1.16286	1,156.390			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	1,146.39000		1.14639	1,152.86000	1.15286	1,146.390			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future			198.34400		198.34400		198.30200	198.30200			0.00	0	1,263.00
IGOV	On 07/08/2014	Index Future			201.30000		201.30000		201.25700	201.25700			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.52800		204.52800		204.48900	204.48900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			537.04300		537.04300		536.92000	536.92000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			544.82700		544.82700		544.70300	544.70300			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.68000		94.32000		5.68000	94.32000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.76000		94.24000		5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.01000		93.99000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.11000		93.89000		6.11000	93.89000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.45000		93.55000		6.41000	93.59000			0.00	0	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.55000		93.45000		6.47000	93.53000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.97000		93.03000		6.92000	93.08000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.46000		92.54000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.78000		92.22000		7.72000	92.28000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.94000		92.06000		7.89000	92.11000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.11000		91.89000		8.06000	91.94000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.26000		91.74000		8.21000	91.79000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.06950		9.06950		9.09600	9.09600		9.24	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	929.76860		0.92977	956.25440	0.95625	929.769		14.28	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.26860		0.00027	0.25440	0.00025	0.269		14.28	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	919.78300		0.91978	946.26810	0.94627	919.783		14.21	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.28300		0.00028	0.26810	0.00027	0.283		14.21	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	909.79560		0.90980	936.28250	0.93628	909.796		14.12	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.29560		0.00030	0.28250	0.00028	0.296		14.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.15290		9.15290		9.17860	9.17860		10.47	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	733.78050		0.73378	757.96320	0.75796	733.781		10.61	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	20.88050		0.02088	19.36320	0.01936	20.881		10.61	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	724.60320		0.72460	748.73750	0.74874	724.603		10.60	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	21.70320		0.02170	20.13750	0.02014	21.703		10.60	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	715.45280		0.71545	739.53760	0.73954	715.453		10.58	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	22.55280		0.02255	20.93760	0.02094	22.553		10.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.37570	1.37570		1.37010	1.37010			206,355.00	150	775.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37580	1.37580		1.37010	1.37010			0.00	0	75.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.40220	9.40220	0.10635	9.39380	9.39380		16.90	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	10.04	Call	163.70880	0.01637	0.10635	163.71280	0.01637	163.709	17.15	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	6,541.70880	0.65417	0.10635	6,625.71280	0.66257	6,541.709	17.15	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	158.26750	0.01583	0.10635	158.32940	0.01583	158.268	17.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	6,636.26750	0.66363	0.10635	6,720.32940	0.67203	6,636.268	17.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	153.01490	0.01530	0.10635	153.13090	0.01531	153.015	17.26	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	6,731.01490	0.67310	0.10635	6,815.13090	0.68151	6,731.015	17.26	0.00	0	0.00
R157	On 08/05/2014		Bond Future	7.40430	109.77831		7.41343	109.76622		2.45	115,047,668.88	1,048	21,382.00
R157	On 08/05/2014	5.19	Call	3.09000	0.00309		3.16000	0.00316	3.090	2.38	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	2,992.34000	2.99234		3,004.50000	3.00450	2,992.340	2.38	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	3.20000	0.00320		3.27000	0.00327	3.200	2.38	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	2,978.69000	2.97869		2,990.85000	2.99085	2,978.690	2.38	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	3.31000	0.00331		3.38000	0.00338	3.310	2.38	0.00	0	0.00
R157	On 08/05/2014	5.21	Put	2,965.04000	2.96504		2,977.20000	2.97720	2,965.040	2.38	0.00	0	0.00
R157	On 07/08/2014		Bond Future	7.74523	111.40206		7.75685	111.38956		2.18	0.00	0	0.00
R157	On 07/08/2014	6.74	Call	242.22000	0.24222		240.58000	0.24058	242.220	2.12	0.00	0	0.00
R157	On 07/08/2014	6.74	Put	1,332.10000	1.33210		1,342.96000	1.34296	1,332.100	2.12	0.00	0	0.00
R157	On 07/08/2014	6.75	Call	244.94000	0.24494		243.28000	0.24328	244.940	2.12	0.00	0	0.00
R157	On 07/08/2014	6.75	Put	1,323.90000	1.32390		1,334.74000	1.33474	1,323.900	2.12	0.00	0	0.00
R157	On 07/08/2014	6.76	Call	247.93000	0.24793		246.25000	0.24625	247.930	2.12	0.00	0	0.00
R157	On 07/08/2014	6.76	Put	1,315.97000	1.31597		1,326.79000	1.32679	1,315.970	2.12	0.00	0	0.00
R157	On 06/11/2014		Bond Future	8.15759	106.36316		8.16995	106.35291		1.51	0.00	0	0.00
R157	On 06/11/2014	6.19	Call	70.43000	0.07043		69.79000	0.06979	70.430	1.48	0.00	0	0.00
R157	On 06/11/2014	6.19	Put	1,723.26000	1.72326		1,732.87000	1.73287	1,723.260	1.48	0.00	0	0.00
R157	On 06/11/2014	6.20	Put	1,715.68000	1.71568		1,725.27000	1.72527	1,715.680	1.48	0.00	0	0.00
R157	On 06/11/2014	6.20	Call	71.36000	0.07136		70.70000	0.07070	71.360	1.48	0.00	0	0.00
R157	On 06/11/2014	6.21	Call	72.29000	0.07229		71.62000	0.07162	72.290	1.48	0.00	0	0.00
R157	On 06/11/2014	6.21	Put	1,708.11000	1.70811		1,717.69000	1.71769	1,708.110	1.48	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.66960	117.97687		8.72233	117.54012		14.67	22,179,651.56	188	51,204.00
R186	On 08/05/2014	7.09	Call	148.52000	0.14852		133.68000	0.13368	148.520	14.33	0.00	0	0.00
R186	On 08/05/2014	7.09	Put	14,395.16000	14.39516		14,817.07000	14.81707	14,395.160	14.33	0.00	0	0.00
R186	On 08/05/2014	7.10	Call	152.54000	0.15254		137.32000	0.13732	152.540	14.33	0.00	0	0.00
R186	On 08/05/2014	7.10	Put	14,301.44000	14.30144		14,722.97000	14.72297	14,301.440	14.33	0.00	0	0.00
R186	On 08/05/2014	7.11	Call	156.65000	0.15665		141.06000	0.14106	156.650	14.33	0.00	0	0.00
R186	On 08/05/2014	7.11	Put	14,207.92000	14.20792		14,629.08000	14.62908	14,207.920	14.33	0.00	0	0.00
R186	On 08/05/2014	7.50	Call	407.81000	0.40781		370.60000	0.37060	407.810	14.33	0.00	0	1,933.00
R186	On 08/05/2014	7.50	Put	10,729.63000	10.72963		11,129.17000	11.12917	10,729.630	14.33	0.00	0	0.00
R186	On 08/05/2014	8.25	Call	1,749.85000	1.74985		1,622.81000	1.62281	1,749.850	14.50	0.00	0	10,000.00
R186	On 08/05/2014	8.25	Put	5,310.59000	5.31059		5,620.30000	5.62030	5,310.590	14.50	0.00	0	0.00
R186	On 08/05/2014	8.50	Put	3,971.37000	3.97137		4,238.89000	4.23889	3,971.370	14.58	0.00	0	1,933.00
R186	On 08/05/2014	8.50	Call	2,550.56000	2.55056		2,381.33000	2.38133	2,550.560	14.58	0.00	0	900.00
R186	On 08/05/2014	8.75	Call	3,546.00000	3.54600		3,332.17000	3.33217	3,546.000	14.67	0.00	0	6,000.00
R186	On 08/05/2014	8.75	Put	2,881.02000	2.88102		3,103.94000	3.10394	2,881.020	14.67	0.00	0	0.00
R186	On 08/05/2014	8.80	Call	3,768.75000	3.76875		3,545.98000	3.54598	3,768.750	14.69	0.00	0	0.00
R186	On 08/05/2014	8.80	Put	2,692.97000	2.69297		2,906.95000	2.90695	2,692.970	14.69	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	2,030.91000	2.03091		2,209.92000	2.20992	2,030.910	14.79	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.00	Call	4,729.10000		4.72910		4,471.36000	4.47136	4,729.100	14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Call	5,247.91000		5.24791		4,973.45000	4.97345	5,247.910	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,750.83000		1.75083		1,913.12000	1.91312	1,750.830	14.84	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,069.05000		6.06905		5,770.84000	5.77084	6,069.050	14.91	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,388.74000		1.38874		1,527.28000	1.52728	1,388.740	14.91	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	594.88000		0.59488		669.31000	0.66931	594.880	15.16	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	9,092.05000		9.09205		8,729.73000	8.72973	9,092.050	15.16	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.76237		114.42775		8.81709	113.98434		14.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,827.56000		2.82756		2,673.42000	2.67342	2,827.560	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,758.74000		6.75874		7,048.01000	7.04801	6,758.740	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,858.07000		2.85807		2,702.71000	2.70271	2,858.070	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,704.07000		6.70407		6,992.12000	6.99212	6,704.070	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,888.79000		2.88879		2,732.20000	2.73220	2,888.790	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,649.69000		6.64969		6,936.51000	6.93651	6,649.690	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,152.53000		5.15253		4,918.78000	4.91878	5,152.530	14.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,881.79000		3.88179		4,091.45000	4.09145	3,881.790	14.49	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.84253		116.25331		8.89897	115.80537		14.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,136.54000		3.13654		2,987.36000	2.98736	3,136.540	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,927.53000		8.92753		9,226.29000	9.22629	8,927.530	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,870.90000		8.87090		9,168.67000	9.16867	8,870.900	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,165.22000		3.16522		3,015.05000	3.01505	3,165.220	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,814.52000		8.81452		9,111.29000	9.11129	8,814.520	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,194.06000		3.19406		3,042.89000	3.04289	3,194.060	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,889.51000		6.88951		6,635.26000	6.63526	6,889.510	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,324.94000		4.32494		4,518.63000	4.51863	4,324.940	14.22	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 08/05/2014	Bond Future			271.65508		271.65508		271.67330	271.67330			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,665.08000		21.66508		21,683.30000	21.68330	21,665.080	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,655.08000		21.65508		21,673.30000	21.67330	21,655.080	0.00	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	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,645.08000		21.64508		21,663.30000	21.66330	21,645.080	0.00	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	0.00	0	0.00
R197	On 07/08/2014	Bond Future			269.91353		269.91353		269.93139	269.93139			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	76.47000		0.07647		58.61000	0.05861	76.470	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	86.47000		0.08647		68.61000	0.06861	86.470	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	96.47000		0.09647		78.61000	0.07861	96.470	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.77181		104.58279		6.77483	104.58100		1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.79000		0.00479		4.95000	0.00495	4.790	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,223.19000		1.22319		1,225.14000	1.22514	1,223.190	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	4.92000		0.00492		5.08000	0.00508	4.920	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,217.26000		1.21726		1,219.21000	1.21921	1,217.260	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	5.05000		0.00505		5.22000	0.00522	5.050	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,211.33000		1.21133		1,213.29000	1.21329	1,211.330	1.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			7.27825		101.71794		7.28404	101.71588		0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	42.99000		0.04299		43.12000	0.04312	42.990	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	755.31000		0.75531		757.50000	0.75750	755.310	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	43.47000		0.04347		43.60000	0.04360	43.470	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	752.18000		0.75218		754.37000	0.75437	752.180	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	43.95000		0.04395		44.08000	0.04408	43.950	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	749.06000		0.74906		751.25000	0.75125	749.060	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			208.97198		208.97198		208.98501	208.98501			0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	6,018.02000		6.01802		6,004.99000	6.00499	6,018.020		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	6,028.02000		6.02802		6,014.99000	6.01499	6,028.020		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	6,038.02000		6.03802		6,024.99000	6.02499	6,038.020		0.00	0	0.00
R202	On 07/08/2014	Bond Future			209.01137		209.01137		209.02405	209.02405			0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	1,021.37000		1.02137		1,034.05000	1.03405	1,021.370		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	1,011.37000		1.01137		1,024.05000	1.02405	1,011.370		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	1,001.37000		1.00137		1,014.05000	1.01405	1,001.370		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.57698		96.50214		8.62482	96.22071		12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	395.02000		0.39502		363.12000	0.36312	395.020	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,447.53000		6.44753		6,697.06000	6.69706	6,447.530	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	403.58000		0.40358		371.06000	0.37106	403.580	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,392.34000		6.39234		6,641.25000	6.64125	6,392.340	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	412.28000		0.41228		379.15000	0.37915	412.280	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,337.34000		6.33734		6,585.64000	6.58564	6,337.340	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.68080		97.81609		8.73071	97.52997		11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,658.40000		2.65840		2,537.73000	2.53773	2,658.400	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,762.48000		3.76248		3,927.93000	3.92793	3,762.480	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,684.28000		2.68428		2,562.79000	2.56279	2,684.280	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,730.09000		3.73009		3,894.72000	3.89472	3,730.090	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,710.30000		2.71030		2,587.99000	2.58799	2,710.300	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,697.88000		3.69788		3,861.69000	3.86169	3,697.880	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.77489		95.45420		8.82656	95.16570		11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,200.15000		3.20015		3,072.04000	3.07204	3,200.150	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,241.79000		4.24179		4,402.18000	4.40218	4,241.790	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,210.84000		4.21084		4,370.54000	4.37054	4,210.840	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,225.91000		3.22591		3,097.11000	3.09711	3,225.910	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,251.80000		3.25180		3,122.30000	3.12230	3,251.800	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,180.06000		4.18006		4,339.06000	4.33906	4,180.060	11.43	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.93475		102.21448		7.94211	102.19312		6.03	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call	10.69000		0.01069		10.97000	0.01097	10.690	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,636.72000		6.63672		6,658.36000	6.65836	6,636.720	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	11.02000		0.01102		11.31000	0.01131	11.020	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,605.67000		6.60567		6,627.32000	6.62732	6,605.670	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	11.36000		0.01136		11.65000	0.01165	11.360	5.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	6,574.63000		6.57463		6,596.28000	6.59628	6,574.630	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	179.65000		0.17965		180.61000	0.18061	179.650	5.88	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,419.82000		3.41982		3,442.14000	3.44214	3,419.820	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	520.50000		0.52050		520.35000	0.52035	520.500	5.94	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,087.44000		2.08744		2,108.65000	2.10865	2,087.440	5.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.11017		103.72616		8.11828	103.70430		5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	411.71000		0.41171		410.62000	0.41062	411.710	5.51	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,908.72000		3.90872		3,929.49000	3.92949	3,908.720	5.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	708.44000		0.70844		706.02000	0.70602	708.440	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,949.50000		2.94950		2,968.94000	2.96894	2,949.500	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	716.71000		0.71671		714.25000	0.71425	716.710	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,930.07000		2.93007		2,949.47000	2.94947	2,930.070	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	725.04000		0.72504		722.54000	0.72254	725.040	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,910.72000		2.91072		2,930.08000	2.93008	2,910.720	5.55	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.27669		101.21465		8.28470	101.19471		5.01	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	461.52000		0.46152		459.77000	0.45977	461.520	4.89	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,118.13000		4.11813		4,136.32000	4.13632	4,118.130	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	466.48000		0.46648		464.70000	0.46470	466.480	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,097.07000		4.09707		4,115.23000	4.11523	4,097.070	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	471.48000		0.47148		469.68000	0.46968	471.480	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,076.05000		4.07605		4,094.19000	4.09419	4,076.050	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	534.74000		0.53474		532.65000	0.53265	534.740	4.89	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,827.77000		3.82777		3,845.62000	3.84562	3,827.770	4.89	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.05715		93.46079		9.04000	9.04000			132,714,321.80	1,420	1,420.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	523.74000		0.52374		0.00000	0.00000	523.740		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	445.47000		0.44547		0.00000	0.00000	445.470		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	367.29000		0.36729		0.00000	0.00000	367.290		0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.15024		90.83509		9.04000	9.04000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	1,234.13000		1.23413		0.00000	0.00000	1,234.130		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	1,156.41000		1.15641		0.00000	0.00000	1,156.410		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	1,078.78000		1.07878		0.00000	0.00000	1,078.780		0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.22744		92.28486		9.04000	9.04000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,808.39000		1.80839		0.00000	0.00000	1,808.390		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,731.18000		1.73118		0.00000	0.00000	1,731.180		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,654.06000		1.65406		0.00000	0.00000	1,654.060		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.22649		95.51195		9.28400	95.00116			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,266.25000		1.26625		755.46000	0.75546	1,266.250		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,353.45000		1.35345		842.66000	0.84266	1,353.450		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,440.51000		1.44051		929.72000	0.92972	1,440.510		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future			9.31354		92.66615		9.37292	92.14745			0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,451.30000		2.45130		2,970.00000	2.97000	2,451.300		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,359.86000		2.35986		2,878.56000	2.87856	2,359.860		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,268.56000		2.26856		2,787.26000	2.78726	2,268.560		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.38599		94.02800		9.44691	93.50308			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,572.13000		2.57213		2,047.21000	2.04721	2,572.130		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2,654.75000		2.65475		2,129.83000	2.12983	2,654.750		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,737.25000		2.73725		2,212.33000	2.21233	2,737.250		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.17523		102.46769		8.18744	102.42177		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	12.86000		0.01286		12.99000	0.01299	12.860	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,459.04000		8.45904		8,505.09000	8.50509	8,459.040	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	13.27000		0.01327		13.41000	0.01341	13.270	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,417.90000		8.41790		8,463.96000	8.46396	8,417.900	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	13.70000		0.01370		13.84000	0.01384	13.700	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,376.79000		8.37679		8,422.85000	8.42285	8,376.790	7.36	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.32573		99.94965		8.33885	99.90283		7.42	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	798.10000		0.79810		790.35000	0.79035	798.100	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,022.43000		4.02243		4,061.50000	4.06150	4,022.430	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	808.00000		0.80800		800.15000	0.80015	808.000	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,995.22000		3.99522		4,034.19000	4.03419	3,995.220	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	817.99000		0.81799		810.05000	0.81005	817.990	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,968.11000		3.96811		4,006.99000	4.00699	3,968.110	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,183.76000		1.18376		1,172.56000	1.17256	1,183.760	7.35	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,155.38000		3.15538		3,191.00000	3.19100	3,155.380	7.35	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.45955		101.54388		8.47297	101.49854		7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	709.82000		0.70982		703.57000	0.70357	709.820	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,834.04000		5.83404		5,873.13000	5.87313	5,834.040	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	716.89000		0.71689		710.57000	0.71057	716.890	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,805.16000		5.80516		5,844.18000	5.84418	5,805.160	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	724.01000		0.72401		717.64000	0.71764	724.010	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,776.33000		5.77633		5,815.30000	5.81530	5,776.330	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,741.82000		1.74182		1,727.88000	1.72788	1,741.820	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,344.65000		3.34465		3,376.05000	3.37605	3,344.650	7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.32959		95.80814		9.39215	95.20566			0.00	0	13,650.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,881.77000		2.88177		3,484.25000	3.48425	2,881.770		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	2,779.64000		2.77964		3,382.12000	3.38212	2,779.640		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	2,677.70000		2.67770		3,280.18000	3.28018	2,677.700		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.40957		97.10345		9.47410	96.49177			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,151.57000		2.15157		1,539.89000	1.53989	2,151.570		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.65	Call	2,242.92000		2.24292		1,631.24000	1.63124	2,242.920		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,334.10000		2.33410		1,722.42000	1.72242	2,334.100		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			9.48234		94.22537		9.54861	93.60607			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,186.93000		2.18693		1,567.63000	1.56763	2,186.930		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	2,276.91000		2.27691		1,657.61000	1.65761	2,276.910		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,366.72000		2.36672		1,747.42000	1.74742	2,366.720		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.35271		97.44286		8.37519	97.34595		9.09	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	13.28000		0.01328		12.99000	0.01299	13.280	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,928.55000		9.92855		10,025.17000	10.02517	9,928.550	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	13.72000		0.01372		13.42000	0.01342	13.720	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,880.33000		9.88033		9,976.94000	9.97694	9,880.330	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	14.17000		0.01417		13.86000	0.01386	14.170	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,832.14000		9.83214		9,928.74000	9.92874	9,832.140	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.48944		95.24251		8.51328	95.14396		8.89	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	996.66000		0.99666		974.09000	0.97409	996.660	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,375.23000		4.37523		4,451.21000	4.45121	4,375.230	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,008.78000		1.00878		985.98000	0.98598	1,008.780	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,344.19000		4.34419		4,419.94000	4.41994	4,344.190	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,021.01000		1.02101		997.97000	0.99797	1,021.010	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,313.28000		4.31328		4,388.79000	4.38879	4,313.280	8.73	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.60476		96.76196		8.62947	96.66397		8.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,039.76000		1.03976		1,019.62000	1.01962	1,039.760	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,225.40000		6.22540		6,303.25000	6.30325	6,225.400	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,049.49000		1.04949		1,029.19000	1.02919	1,049.490	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,192.79000		6.19279		6,270.48000	6.27048	6,192.790	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,059.29000		1.05929		1,038.83000	1.03883	1,059.290	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,160.27000		6.16027		6,237.80000	6.23780	6,160.270	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.46644		91.96409		8.49906	91.80596		10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	12.17000		0.01217		11.51000	0.01151	12.170	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,369.73000		11.36973		11,527.20000	11.52720	11,369.730	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	12.59000		0.01259		11.90000	0.01190	12.590	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,314.14000		11.31414		11,471.58000	11.47158	11,314.140	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	13.02000		0.01302		12.31000	0.01231	13.020	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,258.58000		11.25858		11,416.00000	11.41600	11,258.580	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.58430		93.32438		8.61857	93.16366		10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,131.49000		1.13149		1,091.75000	1.09175	1,131.490	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,956.51000		4.95651		5,077.49000	5.07749	4,956.510	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,145.22000		1.14522		1,105.09000	1.10509	1,145.220	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,920.87000		4.92087		5,041.46000	5.04146	4,920.870	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,159.06000		1.15906		1,118.55000	1.11855	1,159.060	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,885.38000		4.88538		5,005.59000	5.00559	4,885.380	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,949.77000		1.94977		1,889.47000	1.88947	1,949.770	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,392.34000		3.39234		3,492.76000	3.49276	3,392.340	10.19	0.00	0	630.00

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			8.68956		91.41284		8.72509	91.25168		10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,043.11000		1.04311	1,009.35000	1.00935		1,043.110	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	6,941.35000		6.94135	7,068.75000	7.06875		6,941.350	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	6,902.93000		6.90293	7,030.04000	7.03004		6,902.930	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,053.72000		1.05372	1,019.67000	1.01967		1,053.720	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,864.60000		6.86460	6,991.43000	6.99143		6,864.600	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,064.40000		1.06440	1,030.07000	1.03007		1,064.400	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,711.52000		2.71152	2,641.88000	2.64188		2,711.520	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,577.32000		3.57732	3,668.84000	3.66884		3,577.320	10.09	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.12896		73.65686		9.18631	73.23591		20.75	0.00	0	24,071.00
R209	On 08/05/2014	Bond Future	7.84	Call	259.75000		0.25975	232.25000	0.23225		259.750	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,814.95000		10.81495	11,208.40000	11.20840		10,814.950	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	266.26000		0.26626	238.14000	0.23814		266.260	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,730.80000		10.73080	11,123.63000	11.12363		10,730.800	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	272.91000		0.27291	244.16000	0.24416		272.910	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,646.93000		10.64693	11,039.13000	11.03913		10,646.930	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,071.75000		1.07175	978.22000	0.97822		1,071.750	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,949.12000		5.94912	6,276.54000	6.27654		5,949.120	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,383.04000		2.38304	2,209.65000	2.20965		2,383.040	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,343.68000		3.34368	3,591.24000	3.59124		3,343.680	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,676.05000		1.67605	1,838.38000	1.83838		1,676.050	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,333.46000		4.33346	4,074.84000	4.07484		4,333.460	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,928.35000		4.92835	4,649.50000	4.64950		4,928.350	21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,375.83000		1.37583	1,517.93000	1.51793		1,375.830	21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,502.13000		5.50213	5,205.81000	5.20581		5,502.130	21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,139.29000		1.13929	1,263.92000	1.26392		1,139.290	21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	968.98000		0.96898	1,080.02000	1.08002		968.980	21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,995.66000		5.99566	5,685.75000	5.68575		5,995.660	21.16	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.20599		74.74644		9.26504	74.31904		20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,673.64000		3.67364	3,483.11000	3.48311		3,673.640	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,896.47000		4.89647	5,133.34000	5.13334		4,896.470	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,706.56000		3.70656	3,514.86000	3.51486		3,706.560	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,854.81000		4.85481	5,090.51000	5.09051		4,854.810	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,739.44000		3.73944	3,546.55000	3.54655		3,739.440	20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,813.23000		4.81323	5,047.74000	5.04774		4,813.230	20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.27441		72.79075		9.33493	72.35820		20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,117.15000		4.11715	3,926.58000	3.92658		4,117.150	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,205.36000		6.20536	6,447.34000	6.44734		6,205.360	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,161.77000		6.16177	6,402.75000	6.40275		6,161.770	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,148.56000		4.14856	3,956.99000	3.95699		4,148.560	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,179.85000		4.17985	3,987.28000	3.98728		4,179.850	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,118.17000		6.11817	6,358.15000	6.35815		6,118.170	20.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future		156.38587	156.38587		156.39568	156.39568			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	3,604.13000	3.60413	3,594.32000	3.59432	3,604.130	3,604.130		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	3,614.13000	3.61413	3,604.32000	3.60432	3,614.130	3,614.130		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	3,624.13000	3.62413	3,614.32000	3.61432	3,624.130	3,624.130		0.00	0	0.00
R210	On 07/08/2014	Bond Future		158.71749	158.71749		158.72722	158.72722			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	272.51000	0.27251	262.78000	0.26278	272.510	272.510		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	282.51000	0.28251	272.78000	0.27278	282.510	282.510		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	292.51000	0.29251	282.78000	0.28278	292.510	292.510		0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future		127.67209	127.67209		127.68466	127.68466			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	2,317.91000	2.31791	2,305.34000	2.30534	2,317.910	2,317.910		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	2,327.91000	2.32791	2,315.34000	2.31534	2,327.910	2,327.910		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	2,337.91000	2.33791	2,325.34000	2.32534	2,337.910	2,337.910		0.00	0	0.00
R211	On 07/08/2014	Bond Future		128.02086	128.02086		128.03333	128.03333			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	30.86000	0.03086	43.33000	0.04333	30.860	30.860		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	20.86000	0.02086	33.33000	0.03333	20.860	20.860		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	10.86000	0.01086	23.33000	0.02333	10.860	10.860		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future		128.66147	128.66147		128.67044	128.67044			771,968.82	6	21,797.00
R212	On 08/05/2014	Bond Future	131.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	3,328.53000	3.32853	3,319.56000	3.31956	3,328.530	3,328.530		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	3,338.53000	3.33853	3,329.56000	3.32956	3,338.530	3,338.530		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	3,348.53000	3.34853	3,339.56000	3.33956	3,348.530	3,348.530		0.00	0	0.00
R212	On 07/08/2014	Bond Future		128.87321	128.87321		128.88207	128.88207			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	116.79000	0.11679	107.93000	0.10793	116.790	116.790		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	126.79000	0.12679	117.93000	0.11793	126.790	126.790		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	136.79000	0.13679	127.93000	0.12793	136.790	136.790		0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.04322	83.90848		9.11096	83.40631		18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	213.38000	0.21338	185.86000	0.18586	213.380	213.380	18.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	11,697.07000		11.69707	12,171.72000	12.17172		11,697.070	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	218.78000		0.21878	190.64000	0.19064		218.780	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,612.77000		11.61277	12,086.80000	12.08680		11,612.770	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	224.29000		0.22429	195.51000	0.19551		224.290	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,528.70000		11.52870	12,002.09000	12.00209		11,528.700	18.18	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.12665		85.14918	9.19653	84.63941		9.12665	18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,302.70000		3.30270	3,092.50000	3.09250		3,302.700	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,442.95000		5.44295	5,742.52000	5.74252		5,442.950	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,333.89000		3.33389	3,122.30000	3.12230		3,333.890	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,398.13000		5.39813	5,696.31000	5.69631		5,398.130	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,365.25000		3.36525	3,152.26000	3.15226		3,365.250	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,353.57000		5.35357	5,650.35000	5.65035		5,353.570	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.20219		82.96356	9.27398	82.44749		9.20219	18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,854.56000		3.85456	3,637.68000	3.63768		3,854.560	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,531.99000		6.53199	6,831.18000	6.83118		6,531.990	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,885.06000		3.88506	3,666.99000	3.66699		3,885.060	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,486.88000		6.48688	6,784.88000	6.78488		6,486.880	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,915.70000		3.91570	3,696.44000	3.69644		3,915.700	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,442.00000		6.44200	6,738.81000	6.73881		6,442.000	17.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		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		100.00000		0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.24699		74.21753	9.30945	73.74515		9.24699	21.93	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,128.14000		2.12814	1,955.66000	1.95566		2,128.140	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,127.07000		4.12707	4,426.97000	4.42697		4,127.070	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,158.91000		2.15891	1,984.58000	1.98458		2,158.910	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,078.36000		4.07836	4,376.41000	4.37641		4,078.360	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,189.95000		2.18995	2,013.76000	2.01376		2,189.950	21.68	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,030.05000		4.03005	4,326.24000	4.32624		4,030.050	21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.32389		75.22172	9.38821	74.74223		9.32389	21.67	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,233.21000		5.23321	4,968.84000	4.96884		5,233.210	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,643.07000		3.64307	3,858.19000	3.85819		3,643.070	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,272.79000		5.27279	5,007.18000	5.00718		5,272.790	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,610.50000		3.61050	3,824.38000	3.82438		3,610.500	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,312.50000		5.31250	5,045.64000	5.04564		5,312.500	21.71	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,578.18000		3.57818	3,790.81000	3.79081		3,578.180	21.71	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.39361		73.13281	9.45958	72.64728		9.39361	21.41	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,140.22000		6.14022	5,867.16000	5.86716		6,140.220	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,354.55000		4.35455	4,567.02000	4.56702		4,354.550	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,321.45000		4.32145	4,532.87000	4.53287		4,321.450	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,178.02000		6.17802	5,903.91000	5.90391		6,178.020	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,215.91000		6.21591	5,940.75000	5.94075		6,215.910	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,288.57000		4.28857	4,498.94000	4.49894		4,288.570	21.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		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		100.00000		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,683.43000		21,683.43000	21,583.80000	21,583.80000		21,683.43000		0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.97470		4.97470	4.96950	4.96950		4.97470	10.89	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	52.26000		0.05226	52.83920	0.05284		52.260	11.02	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	67.56000		0.06756	73.33920	0.07334		67.560	11.02	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	48.03840		0.04804	48.56380	0.04856		48.038	11.06	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	73.33840		0.07334	79.06380	0.07906		73.338	11.06	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	44.07400		0.04407	44.53590	0.04454		44.074	11.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	79.37400		0.07937		85.03590	0.08504	79.374	11.09	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.92250		4.92250		4.91930	4.91930		11.88	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	84.03570		0.08404		82.85880	0.08286	84.036	12.08	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	201.53570		0.20154		203.55880	0.20356	201.536	12.08	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	80.72530		0.08073		79.56690	0.07957	80.725	12.09	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	208.22530		0.20823		210.26690	0.21027	208.225	12.09	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	77.51900		0.07752		76.38000	0.07638	77.519	12.11	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	215.01900		0.21502		217.08000	0.21708	215.019	12.11	0.00	0	0.00

Total for Derivatives : **814,962,203.82** **226,008** **4 170 918.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.77551			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.69500		105.09993		7.69500	105.07801			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.03122			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.23500		104.01764		9.23500	103.99171			64,645,000,000,000.00	7,000,000,000	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.88600			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	99.97990			0.00	0	100,000,000.00
AB013	On 21/11/2018	Spot Bond			10.10000		95.40749		10.10000	95.38153			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.99500		103.38500		7.99500	103.36261			0.00	0	1,650,000,000.00
AB07	On 07/03/2014	Spot Bond			6.96000		108.51032		6.96000	104.10224			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.36386			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.38000		105.53237		9.38000	105.50565			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.56000		136.28193		1.56000	136.27145			156,000,000,000.00	100,000,000	100,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.75000		124.60893		2.75000	254.98409			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.90331			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.15090			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.60856			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.16002			0.00	100,000,000	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.21324			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.24857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.75815		0.00		0	0.00	
ABL10A	On 15/03/2015	Spot Bond	8.45500	108.06700	8.45500	108.04228		0.00		0	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.10681		0.00		0	0.00	
ABL11A	On 29/09/2014	Spot Bond	8.21000	104.52981	8.21000	104.50659		0.00		0	0.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56845		0.00		0	200,000,000.00	
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.90411		0.00		0	0.00	
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.74746		0.00		0	0.00	
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.62634		0.00		0	0.00	
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.85002		0.00		0	0.00	
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04887		0.00		0	0.00	
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25144		0.00		0	0.00	
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.76652		0.00		0	0.00	
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.34959		0.00		0	0.00	
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABLI02	On 08/05/2014	Spot Bond	6.01000	137.36794	6.01000	132.25424		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	3.45000	126.90663	3.45000	126.89034		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	4.31000	114.15870	4.31000	114.14145		0.00		0	500,000,000.00	
ABLI05	On 18/02/2018	Spot Bond	5.16000	98.07818	5.16000	98.06105		0.00		0	0.00	
ABLI06	On 19/07/2020	Spot Bond	6.35000	99.61611	6.35000	99.59552		0.00		0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	11.78000	109.19678	11.78000	109.16227		0.00		0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13384		0.00		0	0.00	
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24066		0.00		0	0.00	
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.33726		0.00		0	0.00	
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.40645		0.00		0	0.00	
ABLSI1	On 29/06/2019	Spot Bond	4.81000	107.80854	4.81000	107.79080		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		44.06596	100.00000	43.95684				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.49000		161.13331	2.49000	161.11687				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.75477	2.76000	155.73774				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.52000		161.79597	2.52000	161.77935				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.29000		165.57071	2.29000	165.55473				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.77625		71.80684	8.77625	71.79029				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.77625		71.80684	8.77625	71.79029				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	89.87000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.09871				0.00	150,000,000	50,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	89.95000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	88.83000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.13000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	85.94000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	85.29000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.72909				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.61427				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	84.92000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.75000		102.26060	7.75000	102.23924				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	85.00000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.67000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	85.13000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91691				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.98500		113.86032	7.98500	113.83570				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.61175				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.42000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	82.39000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		3.08000	90.14753		3.08000	97.83669			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.02000	96.23214		3.02000	143.48319			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.89000	109.11287		2.89000	189.05987			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	80.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.13500	85.96888		10.13500	85.94541			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.85457			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	93.84000			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		10.09000	104.67370		10.09000	104.64539			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		10.03500	105.07406		10.03500	105.04579			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.56000	88.40363		9.56000	88.38096			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.23000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond	10.13000		104.38392	10.13000	104.35559				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000	0.00000	86.23000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.35659				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.41454				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.08000		106.94259	9.08000	106.91636				0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.64500		103.28170	7.64500	103.26029				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.58000		95.42627	9.58000	95.40175				0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.29000		93.58284	10.29000	93.55690				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.34500		105.96188	8.34500	105.93795				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.26000		131.25732	2.26000	128.72085				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.56000		204.26812	2.56000	258.78084				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		121.49712	1.49000	124.19764				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.50000		120.20968	2.50000	122.61174				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		45.38439	100.00000	45.27201				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.14500		107.78344	12.14500	107.74835				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00030				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.63249	100.00000	2.62597				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00032				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00070				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.69087	100.00000	15.65201				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00028				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.45174	11.00000	61.43417				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.69087	100.00000	15.65201				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.92061				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29090			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43091			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22845			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27065			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28921			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47008			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47008			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47276			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19472			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47276			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46740			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.53539			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17100			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03429			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24537			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.28735			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.30418			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.27044			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19472			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.03500	101.59542		10.03500	101.56254			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.09353			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.40991			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.10559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	81.08431			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.63971			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.71474			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.22839			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03679			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03679			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88667			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.18617			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.17604			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.26740			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.56374			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.26607			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46373			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12325			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25032			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.45115			0.00	1,983,340,000	502,810,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07873			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.23347			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02929			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01068			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20666			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07157			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04282			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20328			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14416			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07664			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09524			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.33570	10.23000	104.30695			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11363			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08509			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.53248			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	111.80343			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02739			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.17500	100.15538	10.17500	100.12808			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19814			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.57445	1.75000	110.67145			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09355			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09672			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17532			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.21731			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.13332			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.20890			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05767			0.00	2,000,000,000	4,000,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25927			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.28836			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.22570			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.55172			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.20890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16852			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.24013			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26206			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08492			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11028			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.26721			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.25592			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35156			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18372			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33814			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.92806			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35156			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.28370			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.28445			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.28445			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.13421			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.99195			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.09970			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08793			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.11987			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12491			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.17532			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.10138			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.09970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.21322			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.15457			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43664			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23977			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	8.65479		100.00000	8.63312			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98076			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97870			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97733			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50080			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56390			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64793			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.47678			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.71500	98.12821		8.71500	98.10522			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.65164			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.77931			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.15500	101.47021		9.15500	101.44512			0.00	0	345,800,000.00
AIR02	On 30/04/2023	Spot Bond		9.73000	115.29394		9.73000	115.26386			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	62.75058		100.00000	62.59519			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		8.04500	110.15170		8.04500	110.12770			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	59.69917		100.00000	59.55132			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.07509		100.00000	15.04155			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.27000	148.60576		3.27000	148.58746			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		5.50000	100.00001		5.50000	100.00000			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32770			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.14889			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.56577			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.19885			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	100.00000	19.56703	100.00000	13.61304			2,490,000,000,000,000.00	24,900,000,000	24,900,000,000.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.19828			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01562			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26885			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.92164			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.64500	104.39628	9.64500	104.36927				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00298			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51667			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.77430			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.39838			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.44448			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.13500	99.24686	10.13500	99.21991			20,270,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.94500	110.05995	7.94500	110.03640				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.00207			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.19000	103.70559	8.19000	103.68272				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.53000	105.08576	9.53000	105.05889				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.75516	103.26537	11.75516	102.57588				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.59828	101.47719	11.59828	101.50004				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.65061	101.35392	11.65061	101.42649				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.70294	101.13547		11.70294	101.26547			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.60500	99.32926		12.60500	99.13817			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37956			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37956			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37964			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.00516	99.74298		12.00516	100.48715			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.91622	102.01531		11.91622	101.16939			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.59828	101.47719		11.59828	101.50004			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.85843	101.05106		11.85843	101.22148			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.04105	94.34386		11.04105	100.60193			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30347			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28778			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28778			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21246			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05738	100.08700		11.05738	100.58358			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.30500	98.49457		12.30500	98.25923			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.23000	64.76838		12.23000	95.65962			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.17206			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.30407		9.28000	101.30813			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.26725			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.04500	63.69603		12.04500	95.48950			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.22616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26040			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26040			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20972			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90341			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.27549			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79777			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.27549			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62057			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.75516	103.64533		14.75516	102.97674			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.00709	100.84340		16.00709	100.65901			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.89551	100.40865		14.89551	101.00593			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.70389			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.70389			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.70389			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.77185			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.75456			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.79738		100.00000	13.77120			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.26188		100.00000	21.20923			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.35070		100.00000	19.30279			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.94488		100.00000	11.91530			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.96220		100.00000	11.93224			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.44193		100.00000	14.40616			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.51368		100.00000	12.48270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		92.38517	100.00000	92.16468				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.47222				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.40744				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.44268				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607			180,000,000,000,000.00	1,800,000,000	900,000,000.00	
BCP79U	On 24/04/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.46000		102.51117	2.46000	168.56937				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.65000		95.05241	8.65000	135.14023				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.65000		96.42574	8.65000	135.52461				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.03500		95.56365	9.03500	95.54045				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.24191				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.43058				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.12624				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.73500		97.41536	8.73500	97.39235			5,241,000,000,000.00	600,000,000	320,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.34669				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47838				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49059				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.53128				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57193				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68529				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.49406	100.00000	14.45817				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.39991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41974			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42824			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43107			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46502			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51024			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.07150	100.00000		9.04903			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.07150	100.00000		9.04903			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10710			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20465			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23125			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.08000		103.12081	9.08000		103.09553			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31103			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.45270			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.50715	100.00000		6.49104			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.50715	100.00000		6.49104			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.66000		102.00533	6.66000		101.98727			0.00	0	9,748,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.51836			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.80249			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.15567			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	97.09740			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.72583			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98395			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.98095			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98289			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98035			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.97350			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.96316			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.13620		100.00000	44.02569			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.71144		100.00000	14.67501			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.01926			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.01000		107.25758		8.01000	107.23432			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.18000		113.31793		10.18000	113.28685			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.53948			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.56771			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.83000		104.41728		9.83000	104.38960			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.95500		103.06767		11.95500	103.03462			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.47479			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.20500		98.24217		12.20500	98.21001			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23766			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.07000		100.74389		10.07000	100.71654			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89364			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.64500		93.78895		12.64500	93.75771			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35070			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.70334			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.27758			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.88500		91.92601		10.88500	91.89910			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.48000		114.29405		10.48000	114.26198			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.33000		110.26439		10.33000	110.23388			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.67000		114.87448		9.67000	114.84452			58,020,000,000,000.00	6,000,000,000	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.08388			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.43000	104.14846		12.43000	104.11377			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14300			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42164			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.19950			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.97345			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.12910			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75026			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.73639			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00066			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00064			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00073			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.53264			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13608			0.00	150,000,000	50,000,000.00
CLN167	On 30/04/2014	Spot Bond	100.00000	89.49033		100.00000	89.28413			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	89.49033		100.00000	89.28413			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	89.49033		100.00000	89.28413			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22848			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	89.49033		100.00000	89.28413			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.37629			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.61207			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.39920		10.11000	101.37158			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.61207			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79001			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond		2.76000	114.32661		2.76000	114.31421			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	111.33824		3.14000	114.14805			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	99.84379		8.25000	103.93913			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	101.61207			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.61207			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	121.03981		3.10000	115.53367			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.66865		2.40000	115.18159			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.79155			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04753			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61843			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		9.04500	101.73929		9.04500	101.71456			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63903			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62871			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51916			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53010			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.09500	101.88189		9.09500	101.85700			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.09500	101.88189		9.09500	101.85700			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		9.14500	100.61617		9.14500	100.59145			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26224			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40735			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.54179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.54179			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	94.14151		100.17539	93.68822			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74482			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11885			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28181			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92566			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.92051			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	99.92553		9.35000	99.90072			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	99.92553		9.35000	99.90072			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90694			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90667			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.61636			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87539			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13158			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87784			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94773			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94773			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94773			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94773			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94773			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97470			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01944			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01944			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01944			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01944				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02692				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.97500	102.65448	9.97500	102.62687				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03733				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07079				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07079				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40921				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45635				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.87878				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15852				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15012				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16943				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92510				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.88692				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16606				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.39105				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40079				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03445				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.94325				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11651				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30962				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30962				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30962				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30962				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.20693				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.84137				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.47290				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.19149				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.60258				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.08206				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.17654				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95617				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.35844				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.10403				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.10403				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.09732				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	127.07842				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.92395				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	127.53362				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	126.51342				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	127.14359				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	123.66357				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	123.85909				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	127.59688				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.13541				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.41500		92.38498	11.41500	92.35665				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.93500		94.06708	11.93500	94.03696				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.04129				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.37168				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.13225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45081			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.45706			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.10781		8.80500	102.70179			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18372			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33940			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	120.25441			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24584			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27102			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.36832			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28445			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85354			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85354			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85354			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.43105			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97007			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.44180			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04129			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.59841			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.64099			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99905			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37788			0.00	400,000,000	200,000,000.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.61454			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04829			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85652			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.49829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.11028				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.32136				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37297				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.20145				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99106				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01326				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.35036				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.89409				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.89408				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.83884				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.18857				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	99.88589				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.88971				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.35128				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35019				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.35566				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.34432	10.55000	100.42198				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.59500	101.06631	10.59500	101.37028				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.33252				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.37403				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.73500	102.84325	12.73500	103.09090				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.23391				0.00	0	2,500,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.76500	100.00633	12.76500	99.89909				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.19500	99.66794	11.19500	99.56747				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond		7.01000	37.71198		7.01000	38.32339			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	141.01956			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		9.03500	95.56365		9.03500	129.02607			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.65000	30.83676		8.65000	135.14023			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.65000	31.23887		8.65000	135.52461			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.37860			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.27923			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78944			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78944			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27909			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18458			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20321			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20890			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45081			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.08458			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.86762			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.59500	110.33754		9.59500	107.87081			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.53000	100.07322		9.53000	100.04763		13,532,600,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond		10.79500	110.71728		10.79500	110.68530			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.94500	105.21166		8.94500	105.18637			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.38500	106.42444		10.38500	106.39469			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.72500	94.26161		10.72500	94.23455			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.38000	95.73186		11.38000	95.70276			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.38000	88.59460		11.38000	88.56767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.84798			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.84460			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.79015			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33274			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.34113			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.92025			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.70500		96.57512		11.70500	97.57308			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.98210		100.00000	11.95243			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.39000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.80500		96.84541		8.80500	96.82235			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.69095			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.84110			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32698			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.28607			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.04674			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.61120			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.22920			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.29422			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.82500		117.68575		7.82500	117.66093			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.07500		102.05577		9.07500	102.03075		51,133,995,000,000.00	5,634,600,000	3,407,300,000.00	
DV23	On 27/02/2023	Spot Bond	9.37500		108.58153		9.37500	103.56321		217,813,125,000,000.00	23,233,400,000	15,936,700,000.00	
DV24	On 18/02/2024	Spot Bond	8.00000		111.55632		8.00000	111.53215			0.00	0	32,000,000,000.00
DV29	On 18/02/2029	Spot Bond	8.00000		118.23347		8.00000	118.20785		4,800,000,000,000.00	600,000,000	53,400,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08750			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.12742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01652			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.66500		124.23064		8.66500	124.20152			31,194,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.57936			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		104.36114		0.10000	131.55058			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.54262		2.45000	112.53122			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.46000		100.01574		2.46000	100.00558			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.88578		2.55000	98.87550			0.00	0	200,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.28500		101.95629		10.28500	101.92804			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.13500		107.71209		10.13500	107.68267			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.43000		100.64382		10.43000	100.61557			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.83000		90.40419		10.83000	94.84174			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01833			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.90552			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.10601			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.23110			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01721			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	100.00000		51.32999		100.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		90.90909		100.00000	90.45226			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		50.00000		100.00000	99.72678			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		100.32463		100.00000	100.06404			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		89.53171		100.00000	89.31854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ204U	On 15/05/2014	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.65026	3.00000	128.63531				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.00500	102.89916	12.00500	102.86602				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.42187				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44673				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.83640				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.56500	83.60094	10.56500	96.90048				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.84297				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.62205				0.00	100,000,000	50,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02057				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01523				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05996				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.02180				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.06589				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01069				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.01242				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05559				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05797				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05510				0.00	0	500,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05710				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.47500	104.11145	7.47500	100.22171			2,990,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.35000	106.23911	8.35000	106.21523			185,004,854,500,000.00		22,156,270,000	9,201,670,000.00
ES23	On 25/01/2023	Spot Bond	9.01000	106.71597	9.01000	106.68999			98,214,406,000,000.00		10,900,600,000	7,456,600,000.00
ES26	On 02/04/2026	Spot Bond	9.24000	93.04205	9.24000	93.01897			200,019,204,000,000.00		21,647,100,000	12,810,200,000.00
ES33	On 15/09/2033	Spot Bond	9.72500	83.97610	9.78000	83.55086			2,334,799,472,800,000.00		40,082,208,000	54,243,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	10.00000	88.71506	10.00000	88.69129				146,000,000,000,000.00	14,600,000,000	7,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92396				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.56262				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.98945				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86413				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.56497				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.64026				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.74832	100.00000	10.72141				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.45999	100.00000	10.43378				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.15903				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.21194				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.31771				0.00	800,000,000	400,000,000.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.42339				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.24500	104.89217	7.24500	104.87155				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	10.04500	95.62456	10.04500	95.59882				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15134				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15127				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.40105				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.61440				0.00	80,000,000	90,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.84500	102.56325	11.84500	102.53082				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.80439				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.60000	120.94616	2.60000	121.74470				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.59000	126.16866	2.59000	258.17682				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.79000	94.66645	2.79000	94.65598				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.00000	96.45435	3.00000	143.81458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.78000		110.86320		2.78000	192.09321			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.25500		113.45099		8.25500	113.42565			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98100		59.44998		7.98100	58.78575			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48600		37.98079		9.48600	37.08940			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.72090		9.72000	35.81122			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.97464			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.87998			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.49248			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.31064			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.88341			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.88341			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.02282			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.88544			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.44792			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.68819			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22854			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36694			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.73673			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.02217		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.02217		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.66164			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35156			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47735			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32640			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.01782	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	101.42197			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	101.79510			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.73661			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	13.77899	100.09221	13.74484			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.18707			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.29590			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.63318			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.89305			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.87217			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.33310			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	101.35000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.21667			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.25088			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.69483			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16287			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.14482			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22570			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	55.26180		13.22500	55.24183			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14508			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14676			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.76831			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20723			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		4.03500	86.29842		4.03500	89.27007			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26767			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26767			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.97761			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04129			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.44319			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93013			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15180			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34541			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.38007			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19933			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34171			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.45355			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.61120			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23745			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79518			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07998			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.85036			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.56778			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.37378			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.55471			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33810			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32975			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.61669			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11884			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38790			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.84000	114.15487		3.84000	111.55284			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35670			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.37189			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.82000	104.87947		3.82000	111.70932			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.84000	98.95153		1.84000	121.31824			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.84000	102.13810		3.84000	111.55284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72		On 31/01/2017	Spot Bond	2.81000	101.59324	2.81000	119.65338			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.89000	102.47162	2.89000	124.81357			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45139			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.70563			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.86865			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90403			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.16092			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34662			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	105.32872			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.59617			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53213			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.28949			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.72712			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.28781			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	104.22464			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	94.55118			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	92.79551			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.73071	100.00000	9.70661			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	16.44772	100.00000	16.40699			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.96000	142.42748	4.96000	142.40337			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.38802			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33431			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.67057			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.82822			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.66216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.97564			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.01562			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	82.72337			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	3.04000	87.24525		3.04000	113.46743			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.45619			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	100.82892		10.38000	100.80022			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	100.82892		10.38000	100.80022			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34808			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.24791			0.00	200,000,000	100,000,000.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.48954			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	3.10000	121.27764		3.10000	248.16500			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.60000	126.07048		2.60000	257.97588			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.32000	119.23891		3.32000	243.99178			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.97000	98.61219		2.97000	118.59668			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.37539			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.50000	122.62433		2.50000	118.86268			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54962			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79525			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.32953			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	3.02000	90.38894		3.02000	90.37837			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	17.14742		104.97509	17.10308			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.57102		101.07593	21.51709			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	13.10920		100.44759	13.07660			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.09188			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	19.83923		100.76967	19.78977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.61000	100.44551		2.61000	100.43495			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	100.69004			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.75000	93.06988		2.75000	101.00923			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.33187			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.78000	92.79986		2.78000	100.71608			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.78705			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.80000	124.12631		2.80000	321.81315			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79908			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21389			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.20190			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19233			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.62330			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.45973			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.97317			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76580			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.57000	105.03415		6.57000	100.77222			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.16500	105.44722		7.16500	105.42671			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.12500	103.22143		8.12500	103.19872			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.55000	103.57313		8.55000	103.54917			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.72500	109.78924		8.72500	109.76348			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.14500	101.77583		9.14500	101.75069			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.39500	100.29815		9.39500	100.27286			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.98500	86.76560		9.98500	86.74225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.02000		106.87531	10.02000	106.84660				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.38000		96.09693	10.38000	97.51970				0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.83000		89.76358	10.83000	89.73786				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.66000		78.86555	10.66000	78.84305				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.92273				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.97508				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.01737				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.03428				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.07648				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.14405				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.19470				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.41408				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	100.00000		51.32853	100.00000	51.20000				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	100.00000		8.61150	100.00000	8.58993				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FS2B1	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.05239				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.72838				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.88000		102.40011	9.88000	102.37298				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.31212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.61356			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.99192			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	100.33303			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34268			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36134			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.38448			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.41657			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	101.33908			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.88588			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.59724			0.00	0	60,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.20530			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76130			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.28877			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		100.00000	0.01662		100.00000	0.01326			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84245			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		100.00000	40.66304		100.00000	40.56453			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.13065			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47591			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.48731			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.24902			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.33510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.33921			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.40426			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.27628			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51343			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.61229	100.93514		8.61229	95.78644			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	100.54289			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.96455	100.96399		8.96455	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58073			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.41422	101.00458		9.41422	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62695			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	100.59212			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69011			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71926			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.06241			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	95.29662		9.89000	100.08003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		8.80500	105.12671		8.80500	105.10170			1,937,100,000,000.00	220,000,000	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.37000	128.35197		2.37000	262.64608			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.35000	131.01513		2.35000	263.05698			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.76000	96.04490		9.76000	96.01962			24,204,800,000,000.00	2,480,000,000	3,140,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.68000	96.66852		9.68000	96.64328			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	37.74212		100.00000	37.64866			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.79623		100.00000	9.77197			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	60.13182		100.00000	59.98292			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	28.59903		100.00000	28.52821			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.85323		100.00000	15.81397			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.61150		100.00000	8.58993			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.14000	107.19233		2.14000	107.18238			114,656,920,000,000.00	53,578,000,000	81,102,000,000.00
I2038	On 31/01/2038	Spot Bond		2.39000	105.92513		2.42000	105.33448			6,692,000,000,000.00	2,800,000,000	56,978,000,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	104.67400		2.44000	104.66348			3,611,200,000,000.00	1,480,000,000	74,697,000,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	111.47328		2.40000	111.46215			5,568,000,000,000.00	2,320,000,000	14,220,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.14500	106.80379		8.14500	106.78023			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.23049			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30257			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17727			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		8.10500	108.22131		8.10500	103.84464			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.64500	105.76765		8.64500	105.74293			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.23000	106.90186		9.23000	106.87522			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.03500	107.06937		8.03500	102.87126			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03488			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.81000		112.79428		4.81000	112.77593			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.46500		99.63720		8.46500	99.61439			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31328			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.33160			0.00	60,000,000	20,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.65000		101.33474		1.65000	123.63597			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.57000		101.44431		2.57000	122.00407			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.36175			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.49084			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.90000		102.94656		8.90000	102.92193			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.67650			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.92906			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00908			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.47500		95.72955		9.47500	95.70522			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.89500		89.11897		9.89500	89.09520			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.43609			0.00	0	18,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.98000		97.29642		8.98000	97.27294			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.94500		96.53869		9.94500	96.48918			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36649			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.37735			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.40500		97.91015		8.40500	97.88789			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.25500		96.36686		9.25500	96.34278			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.41775			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.12740			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.55000		100.10712		8.55000	100.08397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		9.21500	100.07990		9.21500	100.05500			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.22500	100.29561		10.22500	100.26799			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00334		100.00000	0.00333			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41683			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.44052			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.53500	96.97748		9.53500	96.95266			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.71038		5.00000	101.69658			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.71038		5.00000	101.69658			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.28690		5.00000	100.27322			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.71038		5.00000	101.69658			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.76592		4.00000	101.75479			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.92915			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85354			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17134			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.10738		9.20000	111.07992			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.01233			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.01233			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02063			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.65618		100.00000	8.63474			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.39699			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26565			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14150			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.14500	102.67434		10.14500	102.64627			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.41994			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.53712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08701			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.55999			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.56691		100.00000	5.55297			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.80000	99.93648		5.80000	99.87304			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.80000	99.82551		5.80000	99.76221		58,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA411	On 11/03/2014	Spot Bond		5.80000	99.71479		5.80000	99.65163			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.90000	99.37354		5.90000	99.30973			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.26193		5.90000	99.19826			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.15056		5.90000	99.08704			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		6.00000	99.02333		6.00000	98.95890			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		6.00000	98.91063		6.00000	98.84634			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		6.00000	98.79818		6.00000	98.73404			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		6.00000	98.70200		6.00000	98.62199			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13744			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.75516	102.31255		11.75516	102.00558			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.75516	100.19849		11.75516	100.74590			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22692			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.89790			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19999			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.50876		6.50000	102.49075			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.85329			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.45474			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.29299			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13697			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53474			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57459			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16967			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25161			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92948			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18264			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.31814			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.43356			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.34630			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93148			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96942			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07755			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.47901			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26948			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15140			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		100.00000	54.64729		100.00000	54.51046			0.00	0	13,000,000,000.00
ING244	On 18/02/2015	Spot Bond		100.00000	54.61042		100.00000	54.47367			0.00	0	20,000,000,000.00
ING60U	On 28/02/2014	Spot Bond		100.00000	109.91700		100.00000	109.62232			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.21246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28610			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.77926			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62983			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64524			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65556			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.15500	102.19693		9.15500	102.17180			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.66000	108.22237		7.66000	103.71467			0.00	0	1,040,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35705			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.38000	105.12455		9.38000	105.09794			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77784			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.72806			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.85978			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25143			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.32500	103.23657		9.32500	103.21072			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.26784			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.64655			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.66000	93.93557		3.66000	112.97019			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.18000	93.59960		4.18000	125.71402			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98854			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.74755			0.00	0	20,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.72905			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.45985			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.11533			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.14000	87.62885		4.14000	88.38102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		4.14000	87.55580		4.14000	95.61244			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.56964			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.14235			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08701			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.54500	108.02539		12.54500	107.98909			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.51767			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.18000	92.60627		4.18000	125.71402			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39072			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48885			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05081			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.80000	94.51796		5.80000	99.95235			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	99.90475		5.80000	99.84135			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.79385		5.80000	99.73059			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.68320		5.80000	99.62008			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.90000	99.34162		5.90000	99.27786			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.23008		5.90000	99.16646			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.11879		5.90000	99.05531			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		6.00000	98.99110		6.00000	98.92671			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.76610		6.00000	98.70200			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.65398		6.00000	98.59003			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.16938			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32906			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.36912			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.85854			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14250			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27304			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27376			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17250			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27156			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.92023			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.85107			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64534			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65050			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66082			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61435			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50923			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32901			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14698			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01073			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	55.41320		100.00000	55.27444			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	100.38448		100.00000	100.12442			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43864			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	58.48163		100.00000	58.33680			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81185			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	20.97152		100.00000	16.73657			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.65375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000	52.10652	100.00000	51.97604				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.11415	100.00000	64.95641				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.42063	100.00000	57.27844				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	55.87810	100.00000	55.77208				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.82871	100.00000	56.68640			40,000,000,000,000.00		400,000,000	200,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	52.13545	100.00000	51.96720				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.67463				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.41999				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.03000	138.90354	9.03000	138.86966				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32765				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10425				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40053				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.48000	94.90770	9.48000	94.88342				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.63000	67.92218	9.63000	96.29007				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.04500	96.05429	10.04500	96.02829				0.00	0	27,411,300.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.90708				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.14500	101.31258	11.14500	101.28240			23,181,600,000,000.00		2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.09484				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.34115				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58569				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.78169				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.40139				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.09527			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.67417			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	57.32595		100.00000	57.21719			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	52.10652		100.00000	51.97604			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.86146			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	61.02269		100.00000	60.86988			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.19073			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80977			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.92511			0.00	300,000,000	150,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54444			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21318			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.92137			0.00	0	50,000,000.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76973			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19073			0.00	3,000,000,000	1,506,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10022			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.52094			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15133			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16321			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	91.10673		100.00000	90.88720			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	61.71355		100.00000	61.51660			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	55.71059		100.00000	55.57109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.61325	100.00000	15.57459				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.11829	100.00000	38.02390				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.39500		101.71213	9.39500	101.68647				0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.35245				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.24897				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.11319				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.29431				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.31264				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.40422				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.66642				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.70750				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.71500		102.97657	8.71500	102.95245				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.46500		100.71308	9.46500	100.68736				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.21000		100.21156	10.21000	100.18399				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.97500		103.47821	6.97500	103.45872				0.00	0	1,888,830,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.02580				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.06805				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.24500		101.80797	10.24500	101.77937				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.14500		104.23494	8.14500	104.21195				0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.84696				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.64000		99.62608	9.64000	99.60032				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.29425	100.00000	10.26876				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.85339				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.34000		99.54712	9.34000	99.52216				0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	8.08000		101.89207	8.08000	101.87021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		8.24500	102.43127		8.24500	102.40841			14,181,400,000,000.00	1,720,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.28000	103.49815		9.28000	103.47222			0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.99148		100.89771	5.97635			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.07214		100.61875	6.05686			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.11161			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.11336			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.11494			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.11558			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.12553			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.13687			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.38448		100.00000	0.38352			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.38448		100.00000	0.38352			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.57500	94.45113		9.57500	94.42673			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		8.09500	97.94380		8.09500	97.92233			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52437			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.76500	97.95475		9.76500	97.92895			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71720			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.09575			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.44172			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.79317			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.75322			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.60957			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.84500		108.52512		7.84500	108.50206			0.00	0	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.58397			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.29500		114.10020		9.29500	114.07158			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	11.20500		32.15816		11.20500	32.14881			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.24500		104.85583		8.24500	104.83256			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52183			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.55529			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.89500		107.66805		7.89500	103.47876			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.00896			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.59500		105.32166		8.59500	105.29718			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.01026			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.89994			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.00597			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82289			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.65397			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.78280			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.02568			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79449			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	100.37835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.42067			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.33791			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72262			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.19772			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.18136			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.13975			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23631			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01558			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.12293			0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.05535			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.75429			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.01394			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00384			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00300			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.37783			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.31356			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.37500		103.08541		10.37500	103.36566			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20769			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.41000		101.49888		10.41000	101.59632			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	100.00000		0.00927		100.00000	0.00921			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.09500		106.62375		9.09500	106.59757			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.79996			0.00	0	600,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.74669			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65170			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.73000		111.88366		12.73000	111.84552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.00900				0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83963				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.18868				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84831				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000	159.59026	2.61000	159.57347				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.29500	100.97097	9.29500	100.94563				0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06856				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.92500	104.86587	9.92500	102.29963				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.92824				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.05603				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.93196				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	99.93252				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.92989				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.12500	104.90273	10.12500	102.77358				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.92730				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.92995				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.92829				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.32500	104.93968	10.32500	102.27075				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.92307				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.92625				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.92723				0.00	0	30,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.90690				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.91342				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.92510				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.59500	109.69782	7.59500	104.12993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	9.13500	114.59371	9.13500	114.56558				5,846,400,000,000.00	640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.46500	120.03907	9.46500	120.00840				9,465,000,000,000.00	1,000,000,000	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.50500	162.17089	2.50500	162.15429				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.71000	122.46930	9.71000	122.43739				6,020,200,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.50317				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48804				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.55218				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38821				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.12529				0.00	0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06820				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.80227				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.32944				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.98203	100.00000	18.93604				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.95761	100.00000	27.88838				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.37500	105.24658	7.37500	105.22564				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.14739	100.00000	14.11196				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.80000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	43.19208	100.00000	43.08512				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.85829				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.76562				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.11178				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.37248				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.33683				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.12811				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99837			0.00	0	30,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.74212			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.31980			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.05313			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.03371			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15132			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09727			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.05666			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.21868			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15021			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.09903			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.29311			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.21194			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.14844			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33304			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.34604			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35189			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.36488			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42068			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.43365			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42890			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.14500		109.35036		7.14500	109.32916			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.83000		96.30390		6.83000	96.28604			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.45000		37.56614		8.45000	37.55760			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.14000		115.15528		7.14500	115.12524		7,930,583,468,000,000.00	11,286,200,000	55,260,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158		On 15/09/2015	Spot Bond	7.14500	115.14756		7.14500	115.12524			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	7.04500	89.75700		7.04500	89.73983			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.14500	120.55173		7.14500	120.52836			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.97500	83.89787		6.97500	83.88198			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.58000	116.52551		8.63000	116.07592		5,247,967,888,000,000.00	42,653,600,000	43,847,235,700.00	
R187P		On 21/12/2026	Spot Bond	8.37000	34.92452		8.37000	34.91665			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.29000	32.51867		8.29000	32.51142			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.10000	268.28379		2.10000	268.25926		109,611,516,000,000.00	52,195,960,000	32,239,800,000.00	
R201		On 21/12/2014	Spot Bond	6.46000	103.29623		6.46000	103.27820		1,618,849,514,000,000.00	50,595,900,000	09,000,000,000.00	
R202		On 07/12/2033	Spot Bond	2.29000	206.37863		2.29000	206.35869		556,036,571,700,000.00	42,810,730,000	55,375,500,000.00	
R2023		On 28/02/2023	Spot Bond	8.48000	95.31500		8.52500	95.02208		7,765,358,176,000,000.00	15,726,200,000	15,551,530,800.00	
R203		On 15/09/2017	Spot Bond	7.77500	105.06825		7.78000	105.03066		6,301,899,595,250,000.00	10,533,710,000	76,714,000,000.00	
R2030		On 31/01/2030	Spot Bond	9.03500	91.79983		9.03500	91.77743		4,284,487,350,000,000.00	74,210,000,000	64,679,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.20000	93.84097		9.20000	93.81765		3,800,096,798,160,000.00	13,053,999,800	27,071,906,200.00	
R204		On 21/12/2018	Spot Bond	8.03500	101.20713		8.04500	101.14585		1,325,164,546,002,000.00	09,479,097,200	69,083,800,000.00	
R2048		On 28/02/2048	Spot Bond	9.31500	94.04326		9.31500	94.01961		2,159,002,755,000,000.00	31,777,000,000	79,438,100,000.00	
R207		On 15/01/2020	Spot Bond	8.22500	96.24415		8.24500	96.13327		2,721,921,366,000,000.00	46,738,160,000	25,895,100,000.00	
R208		On 31/03/2021	Spot Bond	8.35500	94.18828		8.38500	94.01729		8,374,194,990,052,500.00	02,297,425,500	45,649,186,000.00	
R209		On 31/03/2036	Spot Bond	9.05500	75.85774		9.11000	75.43009		2,933,231,316,234,000.00	28,297,218,800	01,374,840,600.00	
R210		On 31/03/2028	Spot Bond	2.28000	156.37820		2.28000	156.36314		88,117,440,000,000.00	38,648,000,000	20,478,693,400.00	
R211		On 31/01/2017	Spot Bond	0.96000	126.08768		0.96000	126.08005		23,232,000,000,000.00	24,200,000,000	23,650,000,000.00	
R212		On 31/01/2022	Spot Bond	2.00000	127.06472		2.00000	127.05341		295,734,800,000,000.00	47,867,400,000	04,765,880,000.00	
R213		On 28/02/2031	Spot Bond	8.96500	82.87626		9.03000	82.36728		6,200,855,937,050,500.00	91,673,835,700	98,116,745,900.00	
R214		On 28/02/2041	Spot Bond	9.23500	72.84466		9.23500	72.82649		7,176,186,963,500,000.00	77,064,100,000	45,226,500,000.00	
R225C		On 15/03/2014	Spot Bond	6.32000	99.62051		6.32000	99.60333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	6.43000		96.51322		6.43000	96.49634			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.20500		92.76653		7.20500	92.74840			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	7.04500		89.75700		7.04500	89.73983			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.96500		86.84110		6.96500	86.82468			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.97500		83.89787		6.97500	83.88198			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.51500		97.90300		6.51500	97.88589			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.46500		94.85797		6.46500	94.84139			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	7.11500		91.12280		7.11500	91.10530			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.98500		88.19487		6.98500	88.17824			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.96500		85.25699		6.96500	85.24095			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	7.02500		82.25279		7.02500	82.23719			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.75500		77.62074		7.75500	77.60452			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.80500		74.58574		7.80500	74.57006			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	8.05000		71.05565		8.05000	71.04024			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	8.03000		68.36978		8.03000	68.35499			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	8.01000		65.79809		8.01000	65.78389			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	8.00000		63.29982		8.00000	63.28618			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.20500		60.11090		8.20500	60.09762			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.18500		57.81785		8.18500	57.80511			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.30500		55.07746		8.30500	55.06514			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.27500		53.00095		8.27500	52.98915			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.24500		51.01745		8.24500	51.00613			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.21500		49.12235		8.21500	49.11148			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.17500		47.35371		8.17500	47.34329			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.13500		45.66633		8.13500	45.65633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.57000	42.02896		8.57000	42.01928			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.53000	40.46980		8.53000	40.46051			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.49000	38.98345		8.49000	38.97455			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.45000	37.56614		8.45000	37.55760			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.41000	36.21429		8.41000	36.20609			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.37000	34.92452		8.37000	34.91665			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.33000	33.69365		8.33000	33.68609			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.29000	32.51867		8.29000	32.51142			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.74472			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81680			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.89087			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.85666			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.70994			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.86718		100.00000	12.83496			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.89277		100.00000	5.87818			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29120			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35619			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89915			0.00	0	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30817			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.69446			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90312			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.09707			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.10696			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50493			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.72987			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.30531			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32696			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72350			0.00	200,000,000	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48240			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.56881			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.52276			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.43082			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.39881			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43134			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.63901			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57336			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57336			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49604			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.68239			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.89791			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.79702		12.35000	102.76299			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.58621			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.72891		100.00000	12.69704			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45610			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06435			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70477			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.54341			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.82431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.88664				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.77044	100.00000	1.76606				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.60384	100.00000	9.58006				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.10530	100.00000	22.04994				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.46641	100.00000	13.44992				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		17.67792	100.00000	19.56439				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.70980				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.89782				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.68500		104.79105	9.68500	104.76383				0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.77500		90.55014	9.77500	100.20681				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.18000		85.09228	10.18000	102.48780				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.42251				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.39500		108.48681	8.39500	108.46217			83,950,000,000,000.00	10,000,000,000	5,000,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.91789				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.83000		101.62197	9.83000	101.59519			53,082,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.48214				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.27557				0.00	0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.45955				0.00	0	2,000,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.48660				0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.47588				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.24500		103.96204	8.24500	103.93883				0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.64500		98.91134	9.64500	98.88574				0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		136.98772	2.56000	133.25050				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.60500		112.92355	8.60500	112.89728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond		8.46500	113.13410		8.46500	113.10820			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.39500	113.23959		8.39500	113.21387			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.18000	100.84233		9.18000	100.81732			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.54000	113.02124		8.54000	112.99514			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.50500	113.07389		8.50500	113.04788			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14248			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.86764			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.32341			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87708			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.83000	103.93495		8.83000	103.91015			0.00	0	100,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79349			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.05022			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09044			0.00	4,000,000,000	2,000,000,000.00
SBS19	On 23/06/2021	Spot Bond		10.03500	102.39092		10.03500	102.36338		40,140,000,000,000.00	4,000,000,000	45,000,000,000.00	
SBS20	On 15/05/2026	Spot Bond		10.28000	101.10871		10.28000	101.08071			0.00	0	1,320,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.01805			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64794			0.00	0	70,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20865			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.69475			0.00	15,900,000,000	55,700,000,000.00
SBS25	On 24/05/2019	Spot Bond		9.14500	101.02863		9.14500	101.00368		1,278,471,000,000,000.00	39,800,000,000	85,400,000,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.47314		100.00000	8.43031			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.00000	114.49850		8.00000	100.00000		1,372,000,000,000,000.00	71,500,000,000	98,500,000,000.00	
SBS3	On 25/05/2026	Spot Bond		9.33000	93.81940		9.33000	93.79577			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.08500	94.43439		10.08500	94.40873			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		8.32500	107.94682		8.32500	107.92250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.63000	125.77652		2.63000	257.37413			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.65000	102.57570		1.65000	123.63597			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.28000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.16742		100.00000	10.14224			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.25133		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.22000	108.46454		2.22000	121.65954			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.50876		6.50000	102.49075			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28635			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94163			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.69301			0.00	150,000,000	50,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.81000	98.30951		9.81000	98.28365			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.35758			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71150			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05496			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.94596			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.28304			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.63312		100.00000	8.61150			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28802			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.44500	102.78424		8.44500	102.76075		29,388,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond		9.64500	94.35337		9.64500	96.74063			0.00	0	27,184,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		9.13000	100.98895		9.13000	100.96404			33,963,600,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.05523			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.98164			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.12258			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.98157			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41244			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.88000	102.99227		8.88000	102.96769			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76057			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91105			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.58238			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.06500	93.78460		10.06500	93.75930			48,312,000,000,000.00	4,800,000,000	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.77836			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07181			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39466			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.99300	86.43634		9.99300	86.41319			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.05500	86.15927		10.05500	86.13605			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.70500	102.29644		7.70500	102.27520			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.50500	90.72271		9.50500	90.69945			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21911			0.00	300,000,000	100,000,000.00
SSN009	On 15/09/2017	Spot Bond		8.96000	101.48950		8.96000	101.46492			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.04500	113.76917		8.04500	113.74439			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.89000	99.28205		2.89000	99.64939			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.99500	97.51343		8.99500	97.48987			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.16758			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.84242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.88456			0.00	0	1,000,000,000.00
SSN017	On 21/12/2026	Spot Bond	10.05000		104.96465		10.05000	104.93637			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.80449			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41054			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.14945			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.26000		73.77155		10.26000	73.86177			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.52878			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.51106			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.50184			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.94134			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.92644			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.83793			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.77841			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.71978			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.61556			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.08335			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.97909			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.97942			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.81506			0.00	1,200,000,000	1,200,000,000.00
SY1050	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.69009			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.67407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1052	On 16/05/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111				2,410,000,000,000,000.00	24,100,000,000	50,400,000,000.00
SY1053	On 16/05/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111				4,020,000,000,000,000.00	40,200,000,000	13,400,000,000.00
SY1054	On 20/05/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				2,380,000,000,000,000.00	23,800,000,000	13,200,000,000.00
SY1055	On 19/03/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.60500	112.18997	7.60500	112.16697				4,258,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.23000	101.92625	9.23000	101.90099				369,200,000,000.00	40,000,000	20,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	75.56361	100.00000	75.41544				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	57.75813	100.00000	57.61510				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.66222	100.00000	21.60974				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.26500	107.47243	7.26500	103.44846				0.00	0	603,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44607				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.30745				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03307				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.80324				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98552				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.07687				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.30373				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.39500	101.22554	8.39500	101.20255				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.47761				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.49424				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.72399	7.83000	100.70263				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46846				0.00	0	71,883,500.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48926				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.41977				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.46846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48926			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.69337		7.16000	100.64335			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.52994			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52662			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.60618			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59542			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91861			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88181			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46763			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49424			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.80579		8.73000	100.73442			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46513			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48926			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.51500		88.02374		9.51500	96.03718			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53161			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52248			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60452			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60121			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86135			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86462			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50086			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.28225		101.06155	6.26655			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.46513			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	109.27778			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.53990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.57307			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.92188			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93302			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.48822			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49665			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.48822			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.49665			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.50086			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48317			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49665			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54296			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.54296			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54296			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61025			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62706			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60605			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94133			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.96222			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95387			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.89500	107.03735		8.89500	107.01176			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.42000	88.93405		8.42000	88.88711			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.69000	104.25598		8.69000	104.23148		102,889,600,000,000.00	11,840,000,000	6,920,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.58500	108.92355		9.58500	108.89538		328,157,811,000,000.00	34,236,600,000	26,232,400,000.00	
TN23	On 06/11/2023	Spot Bond	9.70500	109.94626		9.70500	109.91748		229,814,400,000,000.00	23,680,000,000	9,640,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.78000	98.14362		9.78000	98.11774		297,507,600,000,000.00	30,420,000,000	14,410,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.77500	95.87149		9.77500	95.84622			162,675,550,000,000.00	16,642,000,000	8,450,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88753			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.92772			0.00	5,600,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12801			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01153			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01318			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01326			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.02099			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03724			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66755			0.00	0	95,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.74112			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75948			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.79275		10.00000	99.76317			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79790		9.75000	99.76906			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.80188		100.00000	9.77390			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.17705			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.06513			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.73710			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.56571			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.58484			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.36226			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.45367			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.94964			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.74475			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.57526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.29930			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.61170			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.44976			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	97.12029			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	93.29168			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	100.00000		66.85209	100.00000	100.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		89.33462	100.00000	100.00000	89.12242			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.39893			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.56896			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.53901			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.50907			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.46415			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.42666			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.43421			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	100.00000		88.20191	100.00000	100.00000	87.99535		700,000,000,000,000.00	7,000,000,000	7,000,000,000.00	
TWC044	On 15/08/2014	Spot Bond	100.00000		77.20454	100.00000	100.00000	76.97880		6,574,100,000,000,000.00	65,741,000,000	39,087,000,000.00	
TWC045	On 15/05/2014	Spot Bond	100.00000		81.47321	100.00000	100.00000	100.00000			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		97.63037	100.00000	100.00000	97.37679			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.58266			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	100.00000		83.09177	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	800,000,000.00	
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.51279			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	100.00000		82.79832	100.00000	100.00000	82.61635		150,000,000,000,000.00	1,500,000,000	1,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.78500		109.64918		9.78500	104.28435			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.65384			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56389			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96107			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.12000		104.70890		10.12000	104.68036			0.00	0	300,000,000.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.78830			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.82755			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19391			0.00	200,000,000	100,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20026			0.00	1,000,000,000	500,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.20060			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88880			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.91719			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.50500		113.09051		7.50500	113.06749		147,098,000,000,000.00	19,600,000,000	9,810,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.44000		232.24887		1.44000	232.23177		9,360,000,000,000.00	6,500,000,000	3,500,000,000.00	
WSP1	On 28/05/2015	Spot Bond	7.44500		103.93780		7.44500	103.91681			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.28500		104.10000		8.28500	104.07665		256,248,422,000,000.00	30,929,200,000	13,495,400,000.00	
WSP3	On 28/05/2019	Spot Bond	8.60000		103.75531		8.60000	103.73118			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.87000		102.70368		8.87000	102.67906			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.92500		102.48353		8.92500	102.45882		44,625,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	7.09500		90.97680		7.09500	90.95928			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.48500		99.32938		6.48500	99.31185			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.49500		97.75602		6.49500	97.73902			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.02500		89.19203		7.02500	89.17512			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.47500		95.20733		6.47500	95.19058			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.09500		90.95928		7.09500	90.94176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083		On 30/09/2019	Spot Bond	7.99000	64.47410	7.99000	64.46014			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	31.63791	100.00000	31.57788			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
Total for j-Bonds :										1.69e+017	19,688,455,000	29 980 208 200.00
Grand Total:										1.69e+017	19,688,681,008	29 984 379 118.00