



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/02/2014

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 26/02/2014	Any day expiry	11.04670	11.04670		10.94620	10.94620		13.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,746.70000	2.74670	2,646.20000	2.64620	17.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	17.14	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,046.71020	1.04671	946.21780	0.94622	21.42	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.01020	0.00001	0.01780	0.00002	21.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	478.38150	0.47838	380.41490	0.38041	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	1.68150	0.00168	4.21490	0.00421	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	468.54820	0.46855	370.84160	0.37084	16.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	1.84820	0.00185	4.64160	0.00464	16.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	458.73060	0.45873	361.30680	0.36131	16.59	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	2.03060	0.00203	5.10680	0.00511	16.59	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	259.68640	0.25969	176.68110	0.17668	15.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	12.98640	0.01299	30.48110	0.03048	15.20	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	1.96220	0.00196	1.59170	0.00159	18.26	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	545.26220	0.54526	645.39170	0.64539	18.26	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	11.04830		11.04830	10.94790	10.94790		13.73	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	422.02010	0.42202	327.42780	0.32743	15.81	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	3.72010	0.00372	9.52780	0.00953	15.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.04990	11.04990	10.94950	10.94950	13.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,959.90000	1.95990	1,859.50130	1.85950	18.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00000	0.00000	0.00130	0.00000	18.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,949.90000	1.94990	1,849.50140	1.84950	18.04	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00000	0.00000	0.00140	0.00000	18.04	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,939.90000	1.93990	1,839.50140	1.83950	18.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00000	0.00000	0.00140	0.00000	18.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	39.74990	0.03975	25.42980	0.02543	15.23	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	199.84990	0.19985	285.92980	0.28593	15.23	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry			11.05470	11.05470	10.95520	10.95520	13.55	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	239.18250	0.23918	167.13760	0.16714	14.12	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	34.48250	0.03448	61.93760	0.06194	14.12	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call	89.35790	0.08936	0.00000	0.00000	13.83	157,001.00	1,300	1,300.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put	124.65790	0.12466	0.00000	0.00000	13.83	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	65.50060	0.06550	43.77730	0.04378	14.33	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	170.80060	0.17080	248.57730	0.24858	14.33	0.00	0	0.00

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			11.07810		11.07810		10.98160	10.98160		14.05	687,130,230.60	62,026	1,562,029.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,378.10050		3.37810		3,281.60060	3.28160	3,378.100	30.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00050		0.00000		0.00060	0.00000	0.001	30.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,878.10140		2.87810		2,781.60130	2.78160	2,878.101	26.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00140		0.00000		0.00130	0.00000	0.001	26.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,378.10300		2.37810		2,281.60260	2.28160	2,378.103	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00300		0.00000		0.00260	0.00000	0.003	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,828.12430		1.82812		1,731.63060	1.73163	1,828.124	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.02430		0.00002		0.03060	0.00003	0.024	19.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,488.23560		1.48824		1,391.77580	1.39178	1,488.236	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.13560		0.00014		0.17580	0.00018	0.136	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,478.24260		1.47824		1,381.78500	1.38179	1,478.243	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.14260		0.00014		0.18500	0.00019	0.143	17.82	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,468.25000		1.46825		1,371.79480	1.37179	1,468.250	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.15000		0.00015		0.19480	0.00019	0.150	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,378.33590		1.37834		1,281.90880	1.28191	1,378.336	17.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.23590		0.00024		0.30880	0.00031	0.236	17.37	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,328.40330		1.32840		1,231.99880	1.23200	1,328.403	17.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.30330		0.00030		0.39880	0.00040	0.303	17.14	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,278.48960		1.27849		1,182.11470	1.18211	1,278.490	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.38960		0.00039		0.51470	0.00051	0.390	16.92	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,178.74200		1.17874		1,082.45590	1.08246	1,178.742	16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.64200		0.00064		0.85590	0.00086	0.642	16.47	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,079.15490		1.07915		983.00780	0.98301	1,079.155	16.02	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	1.05490		0.00105		1.40780	0.00141	1.055	16.02	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	930.26100		0.93026		834.55490	0.83455	930.261	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	2.16100		0.00216		2.95490	0.00295	2.161	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	880.84140		0.88084		785.37600	0.78538	880.841	15.06	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	2.74140		0.00274		3.77600	0.00378	2.741	15.06	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	861.11440		0.86111		765.76390	0.76576	861.114	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	3.01440		0.00301		4.16390	0.00416	3.014	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	831.57490		0.83157		736.41950	0.73642	831.575	14.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	3.47490		0.00347		4.81950	0.00482	3.475	14.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	782.50030		0.78250		687.74210	0.68774	782.500	14.58	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	4.40030		0.00440		6.14210	0.00614	4.400	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	772.71250		0.77271		678.04600	0.67805	772.713	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	4.61250		0.00461		6.44600	0.00645	4.613	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	753.16730		0.75317		658.69850	0.65870	753.167	14.43	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	5.06730		0.00507		7.09850	0.00710	5.067	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	743.41090		0.74341		649.04810	0.64905	743.411	14.38	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	5.31090		0.00531		7.44810	0.00745	5.311	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	733.66590		0.73367		639.41430	0.63941	733.666	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	5.56590		0.00557		7.81430	0.00781	5.566	14.34	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	685.13070		0.68513		591.52270	0.59152	685.131	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	7.03070		0.00703		9.92270	0.00992	7.031	14.10	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	636.96710		0.63697		544.17130	0.54417	636.967	13.86	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	8.86710		0.00887		12.57130	0.01257	8.867	13.86	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	589.26290		0.58926		498.99900	0.49900	589.263	13.62	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	11.16290		0.01116		17.39900	0.01740	11.163	13.62	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	542.12400		0.54212		455.18430	0.45518	542.124	13.38	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	14.02400		0.01402		23.58430	0.02358	14.024	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	497.18500		0.49718		412.94660	0.41295	497.185	13.44	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	19.08500		0.01909		31.34660	0.03135	19.085	13.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	488.35590		0.48836		404.70720	0.40471	488.356	13.45	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	20.25590		0.02026		33.10720	0.03311	20.256	13.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	453.61550		0.45362		372.49950	0.37250	453.616	13.50	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	25.51550		0.02552		40.89950	0.04090	25.516	13.50	0.00	0	3,350.00

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	10.68	Call	428.21190		0.42821	349.17390	0.34917		428.212	13.53	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	30.11190		0.03011	47.57390	0.04757		30.112	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	411.61150		0.41161	334.04200	0.33404		411.612	13.56	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	33.51150		0.03351	52.44200	0.05244		33.512	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	371.37740		0.37138	297.74870	0.29775		371.377	13.62	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	43.27740		0.04328	66.14870	0.06615		43.277	13.62	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	333.10460		0.33310	263.76650	0.26377		333.105	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	55.00460		0.05500	82.16650	0.08217		55.005	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	304.01380		0.30401	238.31870	0.23832		304.014	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	65.91380		0.06591	96.71870	0.09672		65.914	13.73	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	296.96330		0.29696	232.20320	0.23220		296.963	13.74	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	68.86330		0.06886	100.60320	0.10060		68.863	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	263.09420		0.26309	203.12730	0.20313		263.094	13.80	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	84.99420		0.08499	121.52730	0.12153		84.994	13.80	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	256.60350		0.25660	197.61350	0.19761		256.603	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	88.50350		0.08850	126.01350	0.12601		88.504	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	237.71020		0.23771	181.67750	0.18168		237.710	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	99.61020		0.09961	140.07750	0.14008		99.610	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	202.57250		0.20257	152.50530	0.15251		202.573	13.93	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	124.47250		0.12447	170.90530	0.17091		124.473	13.93	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	181.13260		0.18113	136.80150	0.13680		181.133	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	143.03260		0.14303	195.20150	0.19520		143.033	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	151.94430		0.15194	115.96660	0.11597		151.944	14.05	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	173.84430		0.17384	234.36660	0.23437		173.844	14.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	132.54740		0.13255	100.88640	0.10089		132.547	14.31	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	204.44740		0.20445	269.28640	0.26929		204.447	14.31	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	115.38910		0.11539	87.67330	0.08767		115.389	14.57	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	237.28910		0.23729	306.07330	0.30607		237.289	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	100.28130		0.10028	76.13580	0.07614		100.281	14.83	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	272.18130		0.27218	344.53580	0.34454		272.181	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	49.05310		0.04905	37.59070	0.03759		49.053	16.12	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	470.95310		0.47095	555.99070	0.55599		470.953	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	24.47060		0.02447	19.48160	0.01948		24.471	17.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	696.37060		0.69637	787.88160	0.78788		696.371	17.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	13.01500		0.01302	10.68730	0.01069		13.015	18.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	934.91500		0.93492	1,029.08730	1.02909		934.915	18.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	6.81390		0.00681	4.94430	0.00494		6.814	20.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,178.71390		1.17871	1,273.34430	1.27334		1,178.714	20.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2.65840		0.00266	1.90120	0.00190		2.658	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,424.55840		1.42456	1,520.30120	1.52030		1,424.558	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1.47350		0.00147	1.04620	0.00105		1.473	20.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,573.37350		1.57337	1,669.44620	1.66945		1,573.374	20.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	1.20580		0.00121	0.85420	0.00085		1.206	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,623.10580		1.62311	1,719.25420	1.71925		1,623.106	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.65380		0.00065	0.46050	0.00046		0.654	20.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,772.55380		1.77255	1,868.86050	1.86886		1,772.554	20.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.34950		0.00035	0.24490	0.00024		0.350	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,922.24950		1.92225	2,018.64490	2.01864		1,922.250	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.32480		0.00032	0.41810	0.00042		0.325	31.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,172.22480		3.17222	3,268.81810	3.26882		3,172.225	31.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.34510		0.00035	0.25190	0.00025		0.345	33.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,422.24510		3.42225	3,518.65190	3.51865		3,422.245	33.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.02890		0.00003	0.02030	0.00002		0.029	33.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,271.92890		4.27193	4,368.42030	4.36842		4,271.929	33.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00980		0.00001	0.00670	0.00001		0.010	33.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,621.90980		4.62191	4,718.40670	4.71841		4,621.910	33.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.08150		11.08150	10.98540	10.98540			14.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,991.51310	1.99151	1,895.41620	1.89542	1,991.513	19.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.01310	0.00001	0.01620	0.00002	0.013	19.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,981.51380	1.98151	1,885.41710	1.88542	1,981.514	19.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.01380	0.00001	0.01710	0.00002	0.014	19.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,971.51460	1.97151	1,875.41800	1.87542	1,971.515	19.54	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.01460	0.00001	0.01800	0.00002	0.015	19.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.09340	11.09340	10.99710	10.99710		14.13	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,793.40700	2.79341	2,697.10710	2.69711	2,793.407	24.21	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00700	0.00001	0.00710	0.00001	0.007	24.21	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	996.99800	0.99700	901.77500	0.90177	996.998	15.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	3.59800	0.00360	4.67500	0.00468	3.598	15.00	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.09520	11.09520	10.99870	10.99870		14.16	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	369.72730	0.36973	302.37540	0.30238	369.727	13.76	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	74.52730	0.07453	103.67540	0.10368	74.527	13.76	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	43.11190	0.04311	35.79400	0.03579	43.112	17.13	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	697.91190	0.69791	787.09400	0.78709	697.912	17.13	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.14720	11.14720	11.04590	11.04590		14.29	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,847.25130	2.84725	2,745.96840	2.74597	2,847.251	20.23	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.05130	0.00005	0.06840	0.00007	0.051	20.23	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,214.07000	1.21407	1,114.63520	1.11464	1,214.070	14.36	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	6.87000	0.00687	8.73520	0.00874	6.870	14.36	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	461.51530	0.46152	394.62070	0.39462	461.515	13.67	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	114.31530	0.11432	148.72070	0.14872	114.315	13.67	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	70.48480	0.07048	62.96610	0.06297	70.485	17.56	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	923.28480	0.92328	1,017.06610	1.01707	923.285	17.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.20560	11.20560	11.10410	11.10410		14.43	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,281.01570	1.28102	1,183.30040	1.18330	1,281.016	14.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	15.41570	0.01542	19.20040	0.01920	15.416	14.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,271.38070	1.27138	1,173.77140	1.17377	1,271.381	14.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	15.78070	0.01578	19.67140	0.01967	15.781	14.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,261.75460	1.26175	1,164.25400	1.16425	1,261.755	14.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	16.15460	0.01615	20.15400	0.02015	16.155	14.10	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.20740	11.20740	11.10600	11.10600		14.45	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,907.81500	2.90781	2,806.40860	2.80641	2,907.815	19.72	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.41500	0.00042	0.40860	0.00041	0.415	19.72	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,093.25410	1.09325	1,000.09260	1.00009	1,093.254	13.68	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	25.85410	0.02585	34.09260	0.03409	25.854	13.68	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.20940	11.20940	11.10800	11.10800		14.48	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	556.46620	0.55647	490.59500	0.49059	556.466	13.69	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	147.06620	0.14707	182.59500	0.18259	147.066	13.69	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	105.20460	0.10520	96.09890	0.09610	105.205	17.92	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,095.80460	1.09580	1,188.09890	1.18810	1,095.805	17.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.24150	11.24150	11.13910	11.13910		14.72	29,632,594.00	2,636	202,432.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,241.87660	3.24188	3,139.49490	3.13949	3,241.877	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.37660	0.00038	0.39490	0.00039	0.377	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,792.41480	2.79241	2,690.10960	2.69011	2,792.415	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	0.91480	0.00091	1.00960	0.00101	0.915	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,602.82510	2.60283	2,500.59250	2.50059	2,602.825	18.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.32510	0.00133	1.49250	0.00149	1.325	18.01	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,493.14120	2.49314	2,390.96980	2.39097	2,493.141	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	1.64120	0.00164	1.86980	0.00187	1.641	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,463.23960	2.46324	2,361.08810	2.36109	2,463.240	17.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.73960	0.00174	1.98810	0.00199	1.740	17.52	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,443.30860	2.44331	2,341.17110	2.34117	2,443.309	17.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.80860	0.00181	2.07110	0.00207	1.809	17.45	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,244.16690	2.24417	2,142.32780	2.14233	2,244.167	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	2.66690	0.00267	3.22780	0.00323	2.667	16.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	2,045.76700	2.04577		1,944.27260	1.94427	2,045.767	16.24	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	4.26700	0.00427		5.17260	0.00517	4.267	16.24	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,661.88290	1.66188		1,561.70900	1.56171	1,661.883	15.23	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	10.38290	0.01038		12.60900	0.01261	10.383	15.23	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,652.11740	1.65212		1,551.99380	1.55199	1,652.117	15.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	10.61740	0.01062		12.89380	0.01289	10.617	15.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,642.35660	1.64236		1,542.28470	1.54228	1,642.357	15.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	10.85660	0.01086		13.18470	0.01318	10.857	15.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,506.29690	1.50630		1,407.07050	1.40707	1,506.297	14.82	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	14.79690	0.01480		17.97050	0.01797	14.797	14.82	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,477.30160	1.47730		1,378.29090	1.37829	1,477.302	14.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	15.80160	0.01580		19.19090	0.01919	15.802	14.74	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,458.00770	1.45801		1,359.14690	1.35915	1,458.008	14.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	16.50770	0.01651		20.04690	0.02005	16.508	14.69	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,295.33050	1.29533		1,198.02290	1.19802	1,295.331	14.25	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	23.83050	0.02383		28.92290	0.02892	23.831	14.25	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,266.90490	1.26690		1,169.92870	1.16993	1,266.905	14.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	25.40490	0.02540		30.82870	0.03083	25.405	14.17	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,257.45160	1.25745		1,160.58960	1.16059	1,257.452	14.15	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	25.95160	0.02595		31.48960	0.03149	25.952	14.15	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,144.92760	1.14493		1,051.40810	1.05141	1,144.928	13.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	33.42760	0.03343		42.30810	0.04231	33.428	13.84	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,126.36010	1.12636		1,033.63960	1.03364	1,126.360	13.79	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	34.86010	0.03486		44.53960	0.04454	34.860	13.79	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	824.62540	0.82463		740.60230	0.74060	824.625	13.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	83.12540	0.08313		101.50230	0.10150	83.125	13.65	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	768.66470	0.76866		686.82650	0.68683	768.665	13.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	97.16470	0.09716		117.72650	0.11773	97.165	13.63	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	722.07750	0.72208		643.85030	0.64385	722.078	13.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	110.57750	0.11058		134.75030	0.13475	110.578	13.60	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	714.44240	0.71444		637.12170	0.63712	714.442	13.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	112.94240	0.11294		138.02170	0.13802	112.942	13.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	706.84510	0.70685		630.44260	0.63044	706.845	13.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	115.34510	0.11535		141.34260	0.14134	115.345	13.60	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	602.85480	0.60285		536.22920	0.53623	602.855	13.79	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	161.35480	0.16135		197.12920	0.19713	161.355	13.79	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	541.16220	0.54116		479.64080	0.47964	541.162	13.99	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	199.66220	0.19966		240.54080	0.24054	199.662	13.99	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	484.36730	0.48437		427.93620	0.42794	484.367	14.20	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	242.86730	0.24287		288.83620	0.28884	242.867	14.20	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Call	432.39370	0.43239		380.96280	0.38096	432.394	14.41	0.00	0	6,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Put	290.89370	0.29089		341.86280	0.34186	290.894	14.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Call	422.56390	0.42256		372.11750	0.37212	422.564	14.45	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Put	301.06390	0.30106		353.01750	0.35302	301.064	14.45	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Call	417.72000	0.41772		367.76180	0.36776	417.720	14.47	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Put	306.22000	0.30622		358.66180	0.35866	306.220	14.47	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	403.46520	0.40347		355.24030	0.35524	403.465	14.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	321.96520	0.32197		376.14030	0.37614	321.965	14.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Call	394.19070	0.39419		347.48750	0.34749	394.191	14.58	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Put	332.69070	0.33269		388.38750	0.38839	332.691	14.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	385.09730	0.38510		339.90420	0.33990	385.097	14.62	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	343.59730	0.34360		400.80420	0.40080	343.597	14.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	321.52610	0.32153		285.09350	0.28509	321.526	15.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	440.02610	0.44003		505.99350	0.50599	440.026	15.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	275.50120	0.27550		244.83180	0.24483	275.501	15.51	1,102,004.80	4,000	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	534.00120	0.53400		605.73180	0.60573	534.001	15.51	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	246.88980	0.24689		219.90470	0.21990	246.890	15.82	0.00	0	250.00

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	11.60	Put	605.38980	0.60539	680.80470	0.68080	605.390	15.82	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	179.27450	0.17927	161.52940	0.16153	179.275	16.78	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	837.77450	0.83777	922.42940	0.92243	837.774	16.78	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	161.92070	0.16192	146.43420	0.14643	161.921	17.12	323,841.40	2,000	49,182.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	920.42070	0.92042	1,007.33420	1.00733	920.421	17.12	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	153.99790	0.15400	139.54210	0.13954	153.998	17.29	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	962.49790	0.96250	1,050.44210	1.05044	962.498	17.29	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	132.89100	0.13289	121.16990	0.12117	132.891	17.79	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,091.39100	1.09139	1,182.06990	1.18207	1,091.391	17.79	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	127.87230	0.12787	116.79780	0.11680	127.872	17.93	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,126.37230	1.12637	1,217.69780	1.21770	1,126.372	17.93	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	100.35200	0.10035	92.63220	0.09263	100.352	18.80	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,358.85200	1.35885	1,453.53220	1.45353	1,358.852	18.80	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	71.08790	0.07109	66.94350	0.06694	71.088	20.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,729.58790	1.72959	1,827.84350	1.82784	1,729.588	20.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	52.27730	0.05228	50.27690	0.05028	52.277	21.44	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,110.77730	2.11078	2,211.17690	2.21118	2,110.777	21.44	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	44.08610	0.04409	45.30870	0.04531	44.086	22.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,452.58610	2.45259	2,556.20870	2.55621	2,452.586	22.94	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	41.85320	0.04185	43.85920	0.04386	41.853	24.90	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,800.35320	2.80035	2,904.75920	2.90476	2,800.353	24.90	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.25160	11.25160	11.14880	11.14880		14.71	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	2,473.53490	2.47353	2,371.10800	2.37111	2,473.535	17.41	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	1.93490	0.00193	2.30800	0.00231	1.935	17.41	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	1,156.96610	1.15697	1,063.23930	1.06324	1,156.966	13.83	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	35.36610	0.03537	44.43930	0.04444	35.366	13.83	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	136.15610	0.13616	124.49440	0.12449	136.156	17.87	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,124.55610	1.12456	1,215.69440	1.21569	1,124.556	17.87	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry			11.26960	11.26960	11.16640	11.16640		14.75	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Call	2,970.53200	2.97053	2,867.51570	2.86752	2,970.532	18.79	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Put	0.93200	0.00093	1.11570	0.00112	0.932	18.79	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Call	629.00560	0.62901	562.62550	0.56263	629.006	13.88	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Put	179.40560	0.17941	216.22550	0.21623	179.406	13.88	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry			11.27560	11.27560	11.17220	11.17220		14.86	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Call	647.72370	0.64772	581.42310	0.58142	647.724	13.75	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Put	172.12370	0.17212	209.22310	0.20922	172.124	13.75	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Call	136.21820	0.13622	125.40360	0.12540	136.218	18.27	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Put	1,260.61820	1.26062	1,353.20360	1.35320	1,260.618	18.27	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry			11.33180	11.33180	11.22670	11.22670		14.88	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Call	3,033.61640	3.03362	2,928.89210	2.92889	3,033.616	18.34	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Put	1.81640	0.00182	2.19210	0.00219	1.816	18.34	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Call	709.11530	0.70912	641.07570	0.64108	709.115	13.85	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Put	197.31530	0.19732	234.37570	0.23438	197.315	13.85	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry			11.33380	11.33380	11.22860	11.22860		14.89	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Call	724.48450	0.72448	655.43380	0.65543	724.484	13.82	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Put	190.68450	0.19068	226.83380	0.22683	190.685	13.82	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Call	554.01730	0.55402	498.27740	0.49828	554.017	14.46	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Put	320.21730	0.32022	369.67740	0.36968	320.217	14.46	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Call	233.99050	0.23399	214.06690	0.21407	233.990	17.14	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Put	990.19050	0.99019	1,075.46690	1.07547	990.191	17.14	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Call	156.01040	0.15601	144.67600	0.14468	156.010	18.69	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Put	1,442.21040	1.44221	1,536.07600	1.53608	1,442.210	18.69	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			11.38200	11.38200	11.27560	11.27560		15.15	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	1,444.89250	1.44489	1,345.96030	1.34596	1,444.893	14.49	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	52.89250	0.05289	60.36030	0.06036	52.893	14.49	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	1,435.70620	1.43571	1,336.86940	1.33687	1,435.706	14.47	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	53.70620	0.05371	61.26940	0.06127	53.706	14.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,426.53160		1.42653		1,327.79130	1.32779	1,426.532	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	54.53160		0.05453		62.19130	0.06219	54.532	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,143.29670		1.14330		1,053.10190	1.05310	1,143.297	13.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	91.29670		0.09130		107.50190	0.10750	91.297	13.90	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	284.06440		0.28406		260.86800	0.26087	284.064	16.99	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	972.06440		0.97206		1,055.26800	1.05527	972.064	16.99	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.39240		11.39240		11.28650	11.28650		15.15	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	798.54020		0.79854		727.76900	0.72777	798.540	13.87	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	206.14020		0.20614		241.26900	0.24127	206.140	13.87	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	175.20310		0.17520		163.67550	0.16368	175.203	19.04	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,612.80310		1.61280		1,707.17550	1.70718	1,612.803	19.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.43490		11.43490		11.32790	11.32790		15.24	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,536.68210		3.53668		3,430.02010	3.43002	3,536.682	18.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	1.78210		0.00178		2.12010	0.00212	1.782	18.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,039.74680		3.03975		2,933.30580	2.93331	3,039.747	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	4.84680		0.00485		5.40580	0.00541	4.847	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,644.42810		2.64443		2,538.81010	2.53881	2,644.428	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	9.52810		0.00953		10.91010	0.01091	9.528	16.98	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,565.76570		2.56577		2,460.39760	2.46040	2,565.766	16.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	10.86570		0.01087		12.49760	0.01250	10.866	16.80	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,546.12600		2.54613		2,440.82640	2.44083	2,546.126	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	11.22600		0.01123		12.92640	0.01293	11.226	16.76	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,448.10180		2.44810		2,343.18020	2.34318	2,448.102	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	13.20180		0.01320		15.28020	0.01528	13.202	16.55	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,156.24210		2.15624		2,052.43430	2.05243	2,156.242	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	21.34210		0.02134		24.53430	0.02453	21.342	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,868.97280		1.86897		1,766.55930	1.76656	1,868.973	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	34.07280		0.03407		38.65930	0.03866	34.073	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,699.63230		1.69963		1,598.31730	1.59832	1,699.632	14.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	44.73230		0.04473		50.41730	0.05042	44.732	14.95	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,588.34510		1.58835		1,487.89880	1.48790	1,588.345	14.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	53.44510		0.05345		59.99880	0.06000	53.445	14.71	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,496.75410		1.49675		1,397.13110	1.39713	1,496.754	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	61.85410		0.06185		69.23110	0.06923	61.854	14.50	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,326.10400		1.32610		1,230.03930	1.23004	1,326.104	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	81.20400		0.08120		92.13930	0.09214	81.204	14.12	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,308.42880		1.30843		1,213.47680	1.21348	1,308.429	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	83.52880		0.08353		95.57680	0.09558	83.529	14.08	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,290.81520		1.29082		1,197.01050	1.19701	1,290.815	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	85.91520		0.08592		99.11050	0.09911	85.915	14.04	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,238.33960		1.23834		1,148.20510	1.14821	1,238.340	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	93.43960		0.09344		110.30510	0.11031	93.440	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,229.66730		1.22967		1,140.15870	1.14016	1,229.667	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	94.76730		0.09477		112.25870	0.11226	94.767	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,221.41670		1.22142		1,132.13790	1.13214	1,221.417	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	96.51670		0.09652		114.23790	0.11424	96.517	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,164.33730		1.16434		1,076.72640	1.07673	1,164.337	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	109.43730		0.10944		128.82640	0.12883	109.437	13.90	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,069.41900		1.06942		984.84980	0.98485	1,069.419	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	134.51900		0.13452		156.94980	0.15695	134.519	13.91	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Call	1,031.01880		1.03102		947.78300	0.94778	1,031.019	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	146.11880		0.14612		169.88300	0.16988	146.119	13.92	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	757.25220		0.75725		693.86180	0.69386	757.252	14.17	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	272.35220		0.27235		315.96180	0.31596	272.352	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	495.44330		0.49544		454.33650	0.45434	495.443	15.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	570.54330		0.57054		636.43650	0.63644	570.543	15.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	347.92770		0.34793		321.04960	0.32105	347.928	16.71	0.00	0	45,000.00

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	12.00	Put	913.02770	0.91303	993.14960	0.99315	913.028	16.71	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	324.88530	0.32489	300.22290	0.30022	324.885	16.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	989.98530	0.98999	1,072.32290	1.07232	989.985	16.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Call	289.94040	0.28994	268.65930	0.26866	289.940	17.43	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Put	1,125.04040	1.12504	1,210.75930	1.21076	1,125.040	17.43	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	275.15930	0.27516	255.31480	0.25531	275.159	17.65	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,190.25930	1.19026	1,277.41480	1.27741	1,190.259	17.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	268.13550	0.26814	248.97580	0.24898	268.135	17.75	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,223.23550	1.22324	1,311.07580	1.31108	1,223.236	17.75	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	259.68330	0.25968	241.34680	0.24135	259.683	17.89	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,264.78330	1.26478	1,353.44680	1.35345	1,264.783	17.89	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	234.70020	0.23470	218.41690	0.21842	234.700	18.31	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,399.80020	1.39980	1,490.51690	1.49052	1,399.800	18.31	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Call	213.72090	0.21372	199.47690	0.19948	213.721	18.69	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Put	1,528.82090	1.52882	1,621.57690	1.62158	1,528.821	18.69	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	168.85570	0.16886	158.94900	0.15895	168.856	19.70	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,883.95570	1.88396	1,981.04900	1.98105	1,883.956	19.70	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	132.81370	0.13281	128.52650	0.12853	132.814	20.84	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,297.91370	2.29791	2,400.62650	2.40063	2,297.914	20.84	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	121.70120	0.12170	123.27100	0.12327	121.701	22.52	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,686.80120	2.68680	2,795.37100	2.79537	2,686.801	22.52	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.45950	11.45950	11.35190	11.35190		15.31	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	881.55360	0.88155	805.79030	0.80579	881.554	14.05	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	222.05360	0.22205	253.89030	0.25389	222.054	14.05	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	188.97500	0.18898	177.81940	0.17782	188.975	19.49	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	1,829.47500	1.82947	1,925.91940	1.92592	1,829.475	19.49	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.53320	11.53320	11.42380	11.42380		15.44	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	968.83680	0.96884	892.26100	0.89226	968.837	14.15	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	235.63680	0.23564	268.46100	0.26846	235.637	14.15	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	210.05440	0.21005	198.46030	0.19846	210.054	19.77	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	2,006.85440	2.00685	2,104.66030	2.10466	2,006.854	19.77	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.54660	11.54660	11.43690	11.43690		15.54	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,483.16910	1.48317	1,383.56540	1.38357	1,483.169	14.37	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	96.56910	0.09657	106.66540	0.10667	96.569	14.37	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	477.30080	0.47730	443.61090	0.44361	477.301	16.38	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	840.70080	0.84070	916.71090	0.91671	840.701	16.38	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.59360	11.59360	11.48330	11.48330		15.65	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	1,038.56010	1.03856	963.06550	0.96307	1,038.560	14.22	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	244.96010	0.24496	279.76550	0.27977	244.960	14.22	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	217.57190	0.21757	206.52660	0.20653	217.572	20.19	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,233.97190	2.23397	2,333.22660	2.33323	2,233.972	20.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.63380	11.63380	11.52320	11.52320		15.80	0.00	0	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,640.40440	3.64040	3,531.06130	3.53106	3,640.404	18.45	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	6.60440	0.00660	7.86130	0.00786	6.604	18.45	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,197.05170	3.19705	3,087.51300	3.08751	3,197.052	17.75	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	13.25170	0.01325	14.31300	0.01431	13.252	17.75	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,147.87570	3.14788	3,038.39850	3.03840	3,147.876	17.63	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	14.07570	0.01408	15.19850	0.01520	14.076	17.63	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,098.74690	3.09875	2,989.33460	2.98933	3,098.747	17.51	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	14.94690	0.01495	16.13460	0.01613	14.947	17.51	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,659.18220	2.65918	2,550.55490	2.55055	2,659.182	16.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	25.38220	0.02538	27.35490	0.02735	25.382	16.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	2,237.38620	2.23739	2,131.43360	2.13143	2,237.386	15.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	43.58620	0.04359	48.23360	0.04823	43.586	15.57	0.00	0	13,326.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,181.15830	2.18116	2,075.56610	2.07557	2,181.158	15.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	47.35830	0.04736	52.36610	0.05237	47.358	15.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,125.21070	2.12521	2,020.00130	2.02000	2,125.211	15.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	51.41070	0.05141	56.80130	0.05680	51.411	15.40	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,088.07490	2.08807	1,983.13640	1.98314	2,088.075	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	54.27490	0.05427	59.93640	0.05994	54.275	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Call	1,922.74530	1.92275	1,819.16720	1.81917	1,922.745	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	68.94530	0.06895	75.96720	0.07597	68.945	15.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Call	1,832.27920	1.83228	1,729.57220	1.72957	1,832.279	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	78.47920	0.07848	86.37220	0.08637	78.479	14.97	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,725.19150	1.72519	1,623.64590	1.62365	1,725.191	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	91.39150	0.09139	100.44590	0.10045	91.391	14.81	685,436.25	7,500	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,398.59570	1.39860	1,303.48140	1.30348	1,398.596	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	144.79570	0.14480	160.28140	0.16028	144.796	14.29	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,300.09750	1.30010	1,214.52760	1.21453	1,300.098	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	166.29750	0.16630	191.32760	0.19133	166.298	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Call	1,262.77590	1.26278	1,178.57580	1.17858	1,262.776	14.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	178.97590	0.17898	205.37580	0.20538	178.976	14.16	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,154.72460	1.15472	1,074.76520	1.07477	1,154.725	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	220.92460	0.22092	251.56520	0.25157	220.925	14.26	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Call	1,072.59920	1.07260	996.17170	0.99617	1,072.599	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	258.79920	0.25880	292.97170	0.29297	258.799	14.34	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Call	1,000.77370	1.00077	927.66310	0.92766	1,000.774	14.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	296.97370	0.29697	334.46310	0.33446	296.974	14.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	981.76460	0.98176	910.14220	0.91014	981.765	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	307.96460	0.30796	346.94220	0.34694	307.965	14.43	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	956.81020	0.95681	888.80170	0.88880	956.810	14.46	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	323.01020	0.32301	365.60170	0.36560	323.010	14.46	3,230,102.00	10,000	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Call	899.26660	0.89927	837.64610	0.83765	899.267	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	365.46660	0.36547	414.44610	0.41445	365.467	14.60	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Call	893.96810	0.89397	832.70210	0.83270	893.968	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	370.16810	0.37017	419.50210	0.41950	370.168	14.62	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	847.65190	0.84765	789.54130	0.78954	847.652	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	413.85190	0.41385	466.34130	0.46634	413.852	14.82	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	710.50190	0.71050	662.32360	0.66232	710.502	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	576.70190	0.57670	639.12360	0.63912	576.702	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	533.49080	0.53349	498.41600	0.49842	533.491	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	899.69080	0.89969	975.21600	0.97522	899.691	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	530.51890	0.53052	495.66980	0.49567	530.519	16.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	906.71890	0.90672	982.46980	0.98247	906.719	16.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	407.65040	0.40765	382.84210	0.38284	407.650	17.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,273.85040	1.27385	1,359.64210	1.35964	1,273.850	17.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	317.93030	0.31793	299.71430	0.29971	317.930	18.78	4,768,954.50	15,000	32,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,684.13030	1.68413	1,776.51430	1.77651	1,684.130	18.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	308.92240	0.30892	291.42410	0.29142	308.922	18.91	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Put	1,735.12240	1.73512	1,828.22410	1.82822	1,735.122	18.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	283.95910	0.28396	268.44200	0.26844	283.959	19.30	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Put	1,890.15910	1.89016	1,985.24200	1.98524	1,890.159	19.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	281.36440	0.28136	266.05270	0.26605	281.364	19.34	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Put	1,907.56440	1.90756	2,002.85270	2.00285	1,907.564	19.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	242.05780	0.24206	229.85120	0.22985	242.058	20.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,208.25780	2.20826	2,306.65120	2.30665	2,208.258	20.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	200.67860	0.20068	202.54300	0.20254	200.679	21.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,766.87860	2.76688	2,879.34300	2.87934	2,766.879	21.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	200.03730	0.20004	201.99950	0.20200	200.037	21.85	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,796.23730	2.79624	2,908.79950	2.90880	2,796.237	21.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	191.11640	0.19112	194.78900	0.19479	191.116	24.31	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,397.31640	3.39732	3,511.58900	3.51159	3,397.316	24.31	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.64090	11.64090	11.53020	11.53020		15.79	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	1,093.48790	1.09349	1,016.31010	1.01631	1,093.488	14.32	0.00	0	0.00

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	Put	252.58790		0.25259		286.11010	0.28611	252.588	14.32	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	226.36260		0.22636		215.58850	0.21559	226.363	20.47	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,385.46260		2.38546		2,485.38850	2.48539	2,385.463	20.47	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.74500		11.74500		11.63330	11.63330		16.05	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,211.58210		1.21158		1,131.89000	1.13189	1,211.582	14.48	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	266.58210		0.26658		298.59000	0.29859	266.582	14.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	251.07120		0.25107		252.33260	0.25233	251.071	21.46	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,776.07120		2.77607		2,889.03260	2.88903	2,776.071	21.46	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.81140		11.81140		11.69920	11.69920		16.16	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,285.96880		1.28597		1,204.76980	1.20477	1,285.969	14.57	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	274.56880		0.27457		305.56980	0.30557	274.569	14.57	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	276.52260		0.27652		272.13390	0.27213	276.523	22.00	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	2,965.12260		2.96512		3,072.93390	3.07293	2,965.123	22.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.85940		11.85940		11.74700	11.74700		16.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,890.00240		1.89000		1,791.39930	1.79140	1,890.002	14.97	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	130.60240		0.13060		144.39930	0.14440	130.602	14.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,272.36280		1.27236		1,194.14840	1.19415	1,272.363	14.72	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	312.96280		0.31296		347.14840	0.34715	312.963	14.72	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,215.02360		1.21502		1,139.65280	1.13965	1,215.024	14.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	345.62360		0.34562		382.65280	0.38265	345.624	14.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,208.77460		1.20877		1,133.72060	1.13372	1,208.775	14.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	349.37460		0.34937		386.72060	0.38672	349.375	14.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,202.55000		1.20255		1,127.81750	1.12782	1,202.550	14.82	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	353.15000		0.35315		390.81750	0.39082	353.150	14.82	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	308.32970		0.30833		301.63270	0.30163	308.330	20.71	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,648.92970		2.64893		2,754.63270	2.75463	2,648.930	20.71	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.88720		11.88720		11.77470	11.77470		16.40	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,368.67330		1.36867		1,288.14630	1.28815	1,368.673	14.67	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	281.47330		0.28147		313.44630	0.31345	281.473	14.67	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	295.75740		0.29576		298.39650	0.29840	295.757	22.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,258.55740		3.25856		3,373.69650	3.37370	3,258.557	22.72	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.96810		11.96810		11.85530	11.85530		16.52	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,455.47040		1.45547		1,375.24650	1.37525	1,455.470	14.74	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	287.37040		0.28737		319.94650	0.31995	287.370	14.74	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	324.52740		0.32453		324.65920	0.32466	324.527	23.35	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,506.42740		3.50643		3,619.35920	3.61936	3,506.427	23.35	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.04140		12.04140		11.92840	11.92840		16.70	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,535.59530		1.53560		1,453.01960	1.45302	1,535.595	14.85	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	294.19530		0.29420		324.61960	0.32462	294.195	14.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	345.83480		0.34583		343.28870	0.34329	345.835	23.97	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,784.43480		3.78443		3,894.88870	3.89489	3,784.435	23.97	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			12.11730		12.11730		12.00390	12.00390		16.79	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,618.58280		1.61858		1,531.26270	1.53126	1,618.583	14.97	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	301.28280		0.30128		327.36270	0.32736	301.283	14.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	354.21700		0.35422		334.82740	0.33483	354.217	24.42	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,116.91700		4.11692		4,210.92740	4.21093	4,116.917	24.42	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.20070		12.20070		12.08700	12.08700		16.93	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,709.85840		1.70986		1,622.59250	1.62259	1,709.858	15.10	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	309.15840		0.30916		335.59250	0.33559	309.158	15.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	357.86270		0.35786		347.81800	0.34782	357.863	24.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,307.16270		4.30716		4,410.81800	4.41082	4,307.163	24.18	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.27400		12.27400		12.16000	12.16000		17.06	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,787.49630		1.78750		1,700.58010	1.70058	1,787.496	15.15	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	313.49630		0.31350		340.58010	0.34058	313.496	15.15	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	355.14750		0.35515		334.59570	0.33460	355.148	24.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,581.14750		4.58115		4,674.59570	4.67460	4,581.148	24.20	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.35490		12.35490		12.24060	12.24060		17.10	0.00	0	0.00

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	10.80	Call	1,872.25770		1.87226		1,786.59780	1.78660	1,872.258	15.20	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	317.35770		0.31736		345.99780	0.34600	317.358	15.20	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	354.50840		0.35451		342.93390	0.34293	354.508	24.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,799.60840		4.79961		4,902.33390	4.90233	4,799.608	24.01	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.43070		12.43070		12.31620	12.31620		17.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,952.07300		1.95207		1,863.77260	1.86377	1,952.073	15.26	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	321.37300		0.32137		347.57260	0.34757	321.373	15.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	363.29050		0.36329		355.00750	0.35501	363.291	23.77	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	4,912.59050		4.91259		5,018.80750	5.01881	4,912.590	23.77	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.50150		12.50150		12.38670	12.38670		17.25	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	2,026.27970		2.02628		1,938.23910	1.93824	2,026.280	15.30	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	324.77970		0.32478		351.53910	0.35154	324.780	15.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	347.16950		0.34717		331.60870	0.33161	347.169	23.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,295.66950		5.29567		5,394.90870	5.39491	5,295.669	23.82	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.56720		12.56720		12.45220	12.45220		17.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	2,093.54790		2.09355		2,005.19750	2.00520	2,093.548	15.31	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	326.34790		0.32635		352.99750	0.35300	326.348	15.31	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,854.08960		1.85409		1,772.89640	1.77290	1,854.090	15.35	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	426.88960		0.42689		460.69640	0.46070	426.890	15.35	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	328.69980		0.32870		319.52970	0.31953	328.700	23.69	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,631.49980		5.63150		5,737.32970	5.73733	5,631.500	23.69	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry			11.04670		11.04670		11.11050	11.11050		13.55	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Call	5,204.20240		0.05204		0.00000	0.00000	5,204.202	14.07	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Put	11,534.20240		0.11534		0.00000	0.00000	11,534.202	14.07	1,060,000.00	150	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.07810		11.07810		10.98160	10.98160		14.05	55,390.50	5	841.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	75,317.25520		0.75317		65,869.84730	0.65870	75,317.255	14.44	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	507.25520		0.00507		709.84730	0.00710	507.255	14.44	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	59,876.74620		0.59877		50,793.19580	0.50793	59,876.746	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	1,066.74620		0.01067		1,633.19580	0.01633	1,066.746	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	58,926.80010		0.58927		49,899.89990	0.49900	58,926.800	13.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,116.80010		0.01117		1,739.89990	0.01740	1,116.800	13.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	57,979.10650		0.57979		49,012.03270	0.49012	57,979.107	13.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	1,169.10650		0.01169		1,852.03270	0.01852	1,169.106	13.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	28,311.64540		0.28312		22,027.25210	0.22027	28,311.645	13.77	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	7,501.64540		0.07502		10,867.25210	0.10867	7,501.645	13.77	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	7,824.16900		0.07824		11,285.69010	0.11286	7,824.169	13.78	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	27,634.16900		0.27634		21,445.69010	0.21446	27,634.169	13.78	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.16600		11.16600		11.06450	11.06450		14.21	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	20,600.34990		0.20600		17,730.83780	0.17731	20,600.350	15.06	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	43,000.34990		0.43000		50,280.83780	0.50281	43,000.350	15.06	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	20,299.53020		0.20300		17,477.03250	0.17477	20,299.530	15.09	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	43,699.53020		0.43700		51,027.03250	0.51027	43,699.530	15.09	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	20,003.29850		0.20003		17,226.86780	0.17227	20,003.299	15.13	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	44,403.29850		0.44403		51,776.86780	0.51777	44,403.298	15.13	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.24150		11.24150		11.13910	11.13910		14.72	0.00	0	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	67,683.93740		0.67684		60,424.94900	0.60425	67,683.937	13.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	12,533.93740		0.12534		15,514.94900	0.15515	12,533.937	13.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	66,944.12750		0.66944		59,782.10820	0.59782	66,944.128	13.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	12,794.12750		0.12794		15,872.10820	0.15872	12,794.128	13.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	66,256.25450		0.66256		59,144.04240	0.59144	66,256.255	13.60	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	13,106.25450		0.13106		16,234.04240	0.16234	13,106.254	13.60	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.43490		11.43490		11.32790	11.32790		15.24	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	96,369.16830		0.96369		88,296.52980	0.88297	96,369.168	13.93	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	16,879.16830		0.16879		19,506.52980	0.19507	16,879.168	13.93	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	17,145.57610		0.17146		19,801.35370	0.19801	17,145.576	13.93	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	95,635.57610		0.95636		87,591.35370	0.87591	95,635.576	13.93	0.00	0	0.00

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	10.66	Call	94,904.94840		0.94905	86,889.27370	0.86889		94,904.948	13.93	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	17,414.94840		0.17415	20,099.27370	0.20099		17,414.948	13.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.46630		18.46630	18.31380	18.31380			13.62	4,967,434.70	269	40,194.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	8,066.30000		8.06630	7,913.80000	7.91380		8,066.300	15.33	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	15.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,616.30000		5.61630	5,463.80000	5.46380		5,616.300	15.33	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	15.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,466.30000		5.46630	5,313.80000	5.31380		5,466.300	15.79	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	15.79	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	4,216.30040		4.21630	4,063.80100	4.06380		4,216.300	21.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00040		0.00000	0.00100	0.00000		0.000	21.53	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.00060		0.00000	0.00150	0.00000		0.001	21.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	4,176.30060		4.17630	4,023.80150	4.02380		4,176.301	21.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	4,166.30070		4.16630	4,013.80160	4.01380		4,166.301	21.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.00070		0.00000	0.00160	0.00000		0.001	21.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	4,156.30070		4.15630	4,003.80180	4.00380		4,156.301	21.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.00070		0.00000	0.00180	0.00000		0.001	21.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00500		0.00001	0.00980	0.00001		0.005	22.67	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,966.30500		3.96630	3,813.80980	3.81381		3,966.305	22.67	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	3,066.51630		3.06652	2,914.04330	2.91404		3,066.516	22.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.21630		0.00022	0.24330	0.00024		0.216	22.03	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,473.90370		1.47390	1,322.16610	1.32217		1,473.904	16.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	7.60370		0.00760	8.36610	0.00837		7.604	16.32	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	86.04140		0.08604	125.69970	0.12570		86.041	13.34	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	552.34140		0.55234	439.49970	0.43950		552.341	13.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	296.06080		0.29606	221.95380	0.22195		296.061	13.59	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	229.76080		0.22976	308.15380	0.30815		229.761	13.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	167.42430		0.16742	119.76540	0.11977		167.424	14.21	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	421.12430		0.42112	525.96540	0.52597		421.124	14.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.72590		18.72590	18.56330	18.56330			14.10	0.00	0	5,562.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,737.74600		3.73775	3,575.43210	3.57543		3,737.746	19.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	11.84600		0.01185	12.13210	0.01213		11.846	19.09	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,707.98870		2.70799	2,545.83510	2.54584		2,707.989	15.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	22.08870		0.02209	22.53510	0.02254		22.089	15.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,698.13190		2.69813	2,535.98220	2.53598		2,698.132	15.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	22.23190		0.02223	22.68220	0.02268		22.232	15.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,688.27560		2.68828	2,526.12960	2.52613		2,688.276	15.50	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	22.37560		0.02238	22.82960	0.02283		22.376	15.50	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	2,256.00190		2.25600	2,094.12540	2.09413		2,256.002	14.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	30.10190		0.03010	30.82540	0.03083		30.102	14.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	2,109.41800		2.10942	1,947.70410	1.94770		2,109.418	13.50	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	33.51800		0.03352	34.40410	0.03440		33.518	13.50	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,887.21970		1.88722	1,735.24670	1.73525		1,887.220	12.83	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	41.31970		0.04132	51.94670	0.05195		41.320	12.83	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,601.45690		1.60146	1,457.73980	1.45774		1,601.457	12.95	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	75.55690		0.07556	94.43980	0.09444		75.557	12.95	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	1,050.66650		1.05067	937.33110	0.93733		1,050.666	13.30	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	224.76650		0.22477	274.03110	0.27403		224.767	13.30	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	719.62670		0.71963	631.62870	0.63163		719.627	13.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	443.72670		0.44373	518.32870	0.51833		443.727	13.85	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	327.72400		0.32772	285.73350	0.28573		327.724	15.53	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,151.82400		1.15182	1,272.43350	1.27243		1,151.824	15.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	274.59480		0.27459	238.32540	0.23833		274.595	15.94	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,348.69480		1.34869	1,475.02540	1.47503		1,348.695	15.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			19.03360		19.03360	18.86320	18.86320			14.68	0.00	0	3,251.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,303.26680		2.30327	2,143.01610	2.14302		2,303.267	13.82	0.00	0	0.00

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	Put	109.66680	0.10967	119.81610	0.11982	109.667	13.82	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,294.06350	2.29406	2,133.91880	2.13392	2,294.064	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	110.46350	0.11046	120.71880	0.12072	110.464	13.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	111.26880	0.11127	121.62840	0.12163	111.269	13.79	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,284.86880	2.28487	2,124.82840	2.12483	2,284.869	13.79	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.34800	19.34800	19.17240	19.17240		15.32	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	2,093.33930	2.09334	1,951.57220	1.95157	2,093.339	13.93	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	285.33930	0.28534	319.17220	0.31917	285.339	13.93	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	2,085.86770	2.08587	1,944.32890	1.94433	2,085.868	13.94	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	287.86770	0.28787	321.92890	0.32193	287.868	13.94	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	2,078.40660	2.07841	1,937.09650	1.93710	2,078.407	13.94	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	290.40660	0.29041	324.69650	0.32470	290.407	13.94	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,454.47200	1.45447	1,347.72050	1.34772	1,454.472	14.34	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	606.47200	0.60647	675.32050	0.67532	606.472	14.34	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.50430	19.50430	19.32740	19.32740		15.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,796.54210	1.79654	1,669.10530	1.66911	1,796.542	14.25	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	512.24210	0.51224	561.70530	0.56171	512.242	14.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,623.35040	1.62335	1,510.65700	1.51066	1,623.350	14.37	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	619.05040	0.61905	683.25700	0.68326	619.050	14.37	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,551.36160	1.55136	1,444.86940	1.44487	1,551.362	14.48	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	677.06160	0.67706	747.46940	0.74747	677.062	14.48	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,328.97650	1.32898	1,234.77630	1.23478	1,328.976	15.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	914.67650	0.91468	997.37630	0.99738	914.676	15.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,324.52510	1.32453	1,230.58450	1.23058	1,324.525	15.02	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	920.22510	0.92023	1,003.18450	1.00318	920.225	15.02	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	925.79680	0.92580	1,009.00810	1.00901	925.797	15.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,320.09680	1.32010	1,226.40810	1.22641	1,320.097	15.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	708.54850	0.70855	656.87500	0.65688	708.549	17.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,244.24850	2.24425	2,369.47500	2.36947	2,244.249	17.25	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	580.85760	0.58086	535.30580	0.53531	580.858	17.97	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,776.55760	2.77656	2,907.90580	2.90791	2,776.558	17.97	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,792.97150	2.79297	2,924.57630	2.92458	2,792.972	17.99	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	577.27150	0.57727	531.97630	0.53198	577.272	17.99	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10842	0.10842	0.10751	0.10751		17.35	0.00	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,842.18860	0.01842	1,751.74580	0.01752	1,842.189	23.29	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.18860	0.00000	0.44580	0.00000	0.189	23.29	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	849.08520	0.00849	758.11430	0.00758	849.085	17.35	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	7.08520	0.00007	6.81430	0.00007	7.085	17.35	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	131.63780	0.00132	109.60050	0.00110	131.638	17.61	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	289.63780	0.00290	358.30050	0.00358	289.638	17.61	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11008	0.11008	0.10911	0.10911		15.12	2,751.88	25	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,019.21390	0.02019	1,923.11070	0.01923	2,019.214	19.06	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	11.71390	0.00012	12.01070	0.00012	11.714	19.06	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,063.31900	0.01063	986.02620	0.00986	1,063.319	15.12	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	55.81900	0.00056	74.92620	0.00075	55.819	15.12	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	414.83980	0.00415	379.91280	0.00380	414.840	16.84	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	407.33980	0.00407	468.81280	0.00469	407.340	16.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.19450	15.19450	15.10390	15.10390		13.24	29,249,412.50	1,925	81,990.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,704.54300	2.70454	2,613.94410	2.61394	2,704.543	21.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.04300	0.00004	0.04410	0.00004	0.043	21.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,694.54440	2.69454	2,603.94560	2.60395	2,694.544	21.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.04440	0.00004	0.04560	0.00005	0.044	21.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,684.54590	2.68455	2,593.94720	2.59395	2,684.546	21.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.04590	0.00005	0.04720	0.00005	0.046	21.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,544.57340		2.54457	2,453.97660	2.45398		2,544.573	20.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.07340		0.00007	0.07660	0.00008		0.073	20.78	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.14320		0.00014	0.15260	0.00015		0.143	20.10	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,344.64320		2.34464	2,254.05260	2.25405		2,344.643	20.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	150.56780		0.15057	120.69430	0.12069		150.568	13.77	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	306.06780		0.30607	366.79430	0.36679		306.068	13.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	68.96070		0.06896	54.18020	0.05418		68.961	15.03	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	574.46070		0.57446	650.28020	0.65028		574.461	15.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.41910		15.41910	15.32100	15.32100			13.86	416,315.70	27	22,906.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,664.79660		1.66480	1,568.86910	1.56887		1,664.797	13.74	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	35.69660		0.03570	37.86910	0.03787		35.697	13.74	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,655.20860		1.65521	1,559.63690	1.55964		1,655.209	13.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	36.10860		0.03611	38.63690	0.03864		36.109	13.71	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,645.62490		1.64562	1,550.41900	1.55042		1,645.625	13.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	36.52490		0.03652	39.41900	0.03942		36.525	13.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,607.34550		1.60735	1,513.68150	1.51368		1,607.345	13.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	38.24550		0.03825	42.68150	0.04268		38.246	13.54	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,336.80860		1.33681	1,246.13810	1.24614		1,336.809	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	67.70860		0.06771	75.13810	0.07514		67.709	13.38	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,123.76380		1.12376	1,036.60950	1.03661		1,123.764	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	104.66380		0.10466	115.60950	0.11561		104.664	13.24	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	787.87850		0.78788	716.37490	0.71637		787.879	13.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	218.77850		0.21878	245.37490	0.24537		218.778	13.31	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	213.83970		0.21384	192.65970	0.19266		213.840	15.91	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,144.73970		1.14474	1,221.65970	1.22166		1,144.740	15.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	205.38750		0.20539	185.10640	0.18511		205.388	16.03	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,186.28750		1.18629	1,264.10640	1.26411		1,186.288	16.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.68640		15.68640	15.58240	15.58240			14.49	0.00	0	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,538.47200		1.53847	1,443.09800	1.44310		1,538.472	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	152.07200		0.15207	160.69800	0.16070		152.072	13.57	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	159.86270		0.15986	169.00980	0.16901		159.863	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,506.26270		1.50626	1,411.40980	1.41141		1,506.263	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	161.85670		0.16186	171.13730	0.17114		161.857	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,498.25670		1.49826	1,403.53730	1.40354		1,498.257	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,490.26950		1.49027	1,395.68470	1.39568		1,490.270	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	163.86950		0.16387	173.28470	0.17328		163.870	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.96210		15.96210	15.85420	15.85420			15.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,372.23580		2.37224	2,265.50290	2.26550		2,372.236	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	100.13580		0.10014	101.30290	0.10130		100.136	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,363.40520		2.36341	2,256.69730	2.25670		2,363.405	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	101.30520		0.10131	102.49730	0.10250		101.305	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,354.58300		2.35458	2,247.90560	2.24791		2,354.583	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	102.48300		0.10248	103.70560	0.10371		102.483	14.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.27610		16.27610	16.16640	16.16640			15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,719.72400		1.71972	1,641.56600	1.64157		1,719.724	13.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	383.62400		0.38362	415.16600	0.41517		383.624	13.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,713.01380		1.71301	1,635.08070	1.63508		1,713.014	13.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	386.91380		0.38691	418.68070	0.41868		386.914	13.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	390.21610		0.39022	422.21380	0.42221		390.216	14.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,706.31610		1.70632	1,628.61380	1.62861		1,706.316	14.00	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			405.13600		405.13600	407.06300	407.06300				0.00	0	0.00
AL37	On 07/08/2014	Index Future			411.12000		411.12000	413.08000	413.08000				0.00	0	0.00

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			474.50500		474.50500		477.41000	477.41000			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			481.51400		481.51400		484.46700	484.46700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			434.35400		434.35400		436.09200	436.09200			39,091,860.00	9	728.00
ALBI	On 07/08/2014	Index Future			440.77000		440.77000		442.53800	442.53800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			447.76600		447.76600		449.57400	449.57400			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.91620		9.91620		9.90490	9.90490		11.72	2,726,955.00	275	16,407.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	439.86200		0.43986		428.28310	0.42828	439.862	12.62	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	13.66200		0.01366		13.38310	0.01338	13.662	12.62	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	430.73820		0.43074		419.23290	0.41923	430.738	12.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	14.53820		0.01454		14.33290	0.01433	14.538	12.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	421.66240		0.42166		410.23840	0.41024	421.662	12.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	15.46240		0.01546		15.33840	0.01534	15.462	12.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.00110		10.00110		9.98410	9.98410		11.87	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	835.38420		0.83538		818.71770	0.81872	835.384	12.20	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	34.28420		0.03428		34.61770	0.03462	34.284	12.20	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	435.39530		0.43540		426.21610	0.42622	435.395	11.77	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	134.29530		0.13430		142.11610	0.14212	134.295	11.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	320.47470		0.32047		313.85680	0.31386	320.475	11.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	209.37470		0.20937		219.75680	0.21976	209.375	11.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	315.03100		0.31503		308.54610	0.30855	315.031	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	213.93100		0.21393		224.44610	0.22445	213.931	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	309.65060		0.30965		303.29830	0.30330	309.651	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	218.55060		0.21855		229.19830	0.22920	218.551	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	69.15860		0.06916		68.34600	0.06835	69.159	12.90	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	768.05860		0.76806		784.24600	0.78425	768.059	12.90	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10920		10.10920		10.08880	10.08880		12.05	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	708.03400		0.70803		693.38270	0.69338	708.034	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	138.83400		0.13883		144.58270	0.14458	138.834	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	141.55290		0.14155		147.34960	0.14735	141.553	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	700.75290		0.70075		686.14960	0.68615	700.753	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	693.51000		0.69351		678.95470	0.67895	693.510	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	144.31000		0.14431		150.15470	0.15015	144.310	11.96	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.22330		10.22330		10.20100	10.20100		12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	820.18730		0.82019		803.94650	0.80395	820.187	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	186.88730		0.18689		192.94650	0.19295	186.887	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	812.99970		0.81300		796.83350	0.79683	813.000	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	189.69970		0.18970		195.83350	0.19583	189.700	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	805.84320		0.80584		789.75190	0.78975	805.843	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	192.54320		0.19254		198.75190	0.19875	192.543	12.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.99690		9.99690		9.95170	9.95170		12.00	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	155.11440		0.15511		137.03890	0.13704	155.114	11.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	98.21440		0.09821		125.33890	0.12534	98.214	11.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	149.55760		0.14956		132.11080	0.13211	149.558	11.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	102.65760		0.10266		130.41080	0.13041	102.658	11.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	144.12800		0.14413		127.69750	0.12770	144.128	11.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	107.22800		0.10723		135.99750	0.13600	107.228	11.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.12230		10.12230		10.07210	10.07210		13.69	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	459.57030		0.45957		431.34420	0.43134	459.570	13.42	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	177.27030		0.17727		199.24420	0.19924	177.270	13.42	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	453.47160		0.45347		425.56930	0.42557	453.472	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	181.17160		0.18117		203.46930	0.20347	181.172	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	447.42650		0.44743		419.84830	0.41985	447.427	13.45	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	185.12650		0.18513		207.74830	0.20775	185.127	13.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		375.12700	375.12700		-326.41530	-326.41530			0.00	0	2,283.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		1,019.08080	1,019.08080		961.30230	961.30230			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,104.85090	1,104.85090		1,045.68940	1,045.68940			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		112.88320	112.88320		111.18960	111.18960			0.00	0	2,500.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		987.31430	987.31430		926.99090	926.99090			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		111.37370	111.37370		109.17620	109.17620			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future		12.44970	12.44970		12.36840	12.36840		13.62	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,164.29230	1.16429	1,082.66540	1.08267	1,164.292	18.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	4.59230	0.00459	4.26540	0.00427	4.592	18.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,154.38630	1.15439	1,072.75280	1.07275	1,154.386	18.40	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	4.68630	0.00469	4.35280	0.00435	4.686	18.40	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,144.48240	1.14448	1,062.84250	1.06284	1,144.482	18.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	4.78240	0.00478	4.44250	0.00444	4.782	18.31	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.64340	12.64340		12.55620	12.55620		14.08	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,106.14210	1.10614	1,028.60530	1.02861	1,106.142	13.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	52.74210	0.05274	62.40530	0.06241	52.742	13.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,097.44690	1.09745	1,020.18790	1.02019	1,097.447	13.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	54.04690	0.05405	63.08790	0.06399	54.047	13.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,088.77690	1.08878	1,011.80040	1.01180	1,088.777	13.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	55.37690	0.05538	65.60040	0.06560	55.377	13.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.82340	1.82340		1.81480	1.81480		13.01	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,338.38820	0.13384	1,253.66650	0.12537	1,338.388	13.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	4.38820	0.00044	5.66650	0.00057	4.388	13.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,239.54350	0.12395	1,155.30130	0.11553	1,239.544	13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	5.54350	0.00055	7.30130	0.00073	5.544	13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,142.37810	0.11424	1,059.12360	0.10591	1,142.378	13.46	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	8.37810	0.00084	11.12360	0.00111	8.378	13.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.84650	1.84650		1.83680	1.83680		14.44	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,649.32020	0.16493	1,565.09840	0.15651	1,649.320	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	84.32020	0.00843	97.09840	0.00971	84.320	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,563.22300	0.15632	1,480.21250	0.14802	1,563.223	13.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	98.22300	0.00982	112.21250	0.01122	98.223	13.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,478.86430	0.14789	1,398.38400	0.13984	1,478.864	13.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	113.86430	0.01139	130.38400	0.01304	113.864	13.81	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		113.58659	113.58659		113.19038	113.19038			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	403.41000	0.40341	799.62000	0.79962	403.410		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	413.41000	0.41341	809.62000	0.80962	413.410		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	423.41000	0.42341	819.62000	0.81962	423.410		0.00	0	0.00
EL28	On 07/08/2014	Bond Future		115.27861	115.27861		114.87756	114.87756			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	1,288.61000	1.28861	887.56000	0.88756	1,288.610		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	1,278.61000		1.27861		877.56000	0.87756	1,278.610		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	1,268.61000		1.26861		867.56000	0.86756	1,268.610		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			9.83819		81.12601		9.81887	81.26578			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	2,200.20000		2.20020		2,060.43000	2.06043	2,200.200		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	2,124.91000		2.12491		1,985.14000	1.98514	2,124.910		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,049.72000		2.04972		1,909.95000	1.90995	2,049.720		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.94322		82.21621		9.92317	82.35876			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,378.23000		1.37823		1,520.78000	1.52078	1,378.230		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	1,447.27000		1.44727		1,589.82000	1.58982	1,447.270		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	1,516.22000		1.51622		1,658.77000	1.65877	1,516.220		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			10.04157		79.73793		10.02053	79.88508			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,705.76000		1.70576		1,852.91000	1.85291	1,705.760		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	1,773.22000		1.77322		1,920.37000	1.92037	1,773.220		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,840.58000		1.84058		1,987.73000	1.98773	1,840.580		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			433.21700		433.21700		434.98600	434.98600			4,332,170.00	1	294.00
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	87,730.00000		8.77300		70,040.00000	7.00400	87,730.000		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	87,830.00000		8.78300		70,140.00000	7.01400	87,830.000		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	87,930.00000		8.79300		70,240.00000	7.02400	87,930.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			439.61600		439.61600		441.41600	441.41600			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	203,740.00000		20.37400		185,740.00000	18.57400	203,740.000		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	203,840.00000		20.38400		185,840.00000	18.58400	203,840.000		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	203,940.00000		20.39400		185,940.00000	18.59400	203,940.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			446.59300		446.59300		448.43400	448.43400			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	23,970.00000		2.39700		5,560.00000	0.55600	23,970.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	24,070.00000		2.40700		5,660.00000	0.56600	24,070.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	449.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	24,170.00000		2.41700	5,760.00000	0.57600		24,170.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.40624		108.40624	108.51902	108.51902				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		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,583.76000	2.58376	2,470.98000	2.47098			2,583.760		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		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	2,593.76000	2.59376	2,480.98000	2.48098			2,593.760		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		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,603.76000	2.60376	2,490.98000	2.49098			2,603.760		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			108.89876		108.89876	109.01655	109.01655				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	0.00000	0.00000	26.55000	0.02655			0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	91.24000	0.09124	0.00000	0.00000			91.240		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	0.00000	0.00000	16.55000	0.01655			0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	101.24000	0.10124	0.00000	0.00000			101.240		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	0.00000	0.00000	6.55000	0.00655			0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	111.24000	0.11124	0.00000	0.00000			111.240		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 08/05/2014	Bond Future			107.42847		107.42847	107.43490	107.43490				0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	1,561.53000	1.56153	1,555.10000	1.55510			1,561.530		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	1,571.53000	1.57153	1,565.10000	1.56510			1,571.530		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	1,581.53000	1.58153	1,575.10000	1.57510			1,581.530		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			107.76622		107.76622	107.77617	107.77617				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	1,776.22000	1.77622	1,786.17000	1.78617			1,776.220		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	1,766.22000	1.76622	1,776.17000	1.77617			1,766.220		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	1,756.22000	1.75622	1,766.17000	1.76617			1,756.220		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2046	On 08/05/2014	Bond Future			104.67477		104.67477	105.37814	105.37814				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	334.77000	0.33477	1,038.14000	1.03814			334.770		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	324.77000	0.32477	1,028.14000	1.02814			324.770		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	314.77000	0.31477	1,018.14000	1.01814			314.770		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.23379		106.23379	106.94886	106.94886				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,803.79000	1.80379	2,518.86000	2.51886			1,803.790		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	1,793.79000	1.79379	2,508.86000	2.50886			1,793.790		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	1,783.79000	1.78379	2,498.86000	2.49886			1,783.790		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			106.59759		106.59759	107.32953	107.32953				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	2,167.59000	2.16759	2,899.53000	2.89953			2,167.590		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	2,157.59000	2.15759	2,889.53000	2.88953			2,157.590		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	2,147.59000	2.14759	2,879.53000	2.87953			2,147.590		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000	0.00000	0.00000	0.00000			0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 08/05/2014	Bond Future		112.84875	112.84875		112.85547	112.85547			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	2,141.25000	2.14125	2,134.53000	2.13453	2,141.250		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	2,151.25000	2.15125	2,144.53000	2.14453	2,151.250		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	2,161.25000	2.16125	2,154.53000	2.15453	2,161.250		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.12626	113.12626	113.13700	113.13700			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,136.26000	1.13626	1,147.00000	1.14700	1,136.260		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	1,126.26000	1.12626	1,137.00000	1.13700	1,126.260		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	1,116.26000	1.11626	1,127.00000	1.12700	1,116.260		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		198.76500	198.76500		198.61800	198.61800			101,370,150.00	51	1,266.00
IGOV	On 07/08/2014	Index Future		201.72500	201.72500		201.57800	201.57800			0.00	0	106.00
IGOV	On 06/11/2014	Index Future		204.95100	204.95100		204.80700	204.80700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		538.11700	538.11700		537.72100	537.72100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		545.91500	545.91500		545.51300	545.51300			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.79000	94.21000		5.77000	94.23000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		6.04000	93.96000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.25000	93.75000		6.13000	93.87000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.57000	93.43000		6.48000	93.52000			23,358,750.00	1,000	2,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.86000	93.14000		6.58000	93.42000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		7.03000	92.97000		6.78000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		7.27000	92.73000		6.98000	93.02000			0.00	0	2,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.62000	92.38000		7.50000	92.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.90000	92.10000		7.81000	92.19000			23,018,750.00	1,000	3,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		8.05000	91.95000		7.96000	92.04000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		8.22000	91.78000		8.11000	91.89000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.37000	91.63000		8.26000	91.74000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		9.17230	9.17230		9.14240	9.14240		9.79	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,032.49870	1.03250	1,002.57380	1.00257	1,032.499	15.78	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.19870	0.00020	0.17380	0.00017	0.199	15.78	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,022.50890	1.02251	992.58270	0.99258	1,022.509	15.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.20890	0.00021	0.18270	0.00018	0.209	15.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,012.51970	1.01252	982.59210	0.98259	1,012.520	15.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.21970	0.00022	0.19210	0.00019	0.220	15.62	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.25890	9.25890		9.22520	9.22520		10.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	832.49690	0.83250	801.39040	0.80139	832.497	10.70	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	13.59690	0.01360	16.19040	0.01619	13.597	10.70	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	823.07680	0.82308	792.04370	0.79204	823.077	10.69	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	14.17680	0.01418	16.84370	0.01684	14.177	10.69	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	813.67820	0.81368	782.72060	0.78272	813.678	10.68	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	14.77820	0.01478	17.52060	0.01752	14.778	10.68	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future		1.37160	1.37160		1.37540	1.37540			20,574.00	15	790.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37160		1.37160		1.37540	1.37540			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.25230		9.25230	0.10807	9.33800	9.33800		16.84	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	84.67610		0.00847	0.10807	113.65460	0.01137	84.676	18.36	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	7,961.67610		0.79617	0.10807	7,133.65460	0.71337	7,961.676	18.36	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	82.12980		0.00821	0.10807	109.32300	0.01093	82.130	18.43	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	8,059.12980		0.80591	0.10807	7,229.32300	0.72293	8,059.130	18.43	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	79.67100		0.00797	0.10807	105.15510	0.01052	79.671	18.50	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	8,156.67100		0.81567	0.10807	7,325.15510	0.73252	8,156.671	18.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.62484		109.48686		7.46414	109.69912		2.46	0.00	0	22,526.00
R157	On 08/05/2014	Bond Future	5.19	Call	1.34000		0.00134		2.40000	0.00240	1.340	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,282.04000		3.28204	3,070.84000	3.07084	3,282.040	3,282.040	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	1.39000		0.00139		2.48000	0.00248	1.390	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,268.33000		3.26833	3,057.16000	3.05716	3,268.330	3,268.330	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	1.44000		0.00144		2.57000	0.00257	1.440	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,254.62000		3.25462	3,043.49000	3.04349	3,254.620	3,254.620	2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future			8.02221		111.10466		7.82049	111.32113		2.16	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	170.72000		0.17072	220.93000	0.22093	170.720	170.720	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,558.00000		1.55800	1,391.74000	1.39174	1,558.000	1,558.000	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	172.82000		0.17282	223.48000	0.22348	172.820	172.820	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,549.18000		1.54918	1,383.37000	1.38337	1,549.180	1,549.180	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	174.94000		0.17494	226.28000	0.22628	174.940	174.940	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,540.38000		1.54038	1,375.25000	1.37525	1,540.380	1,540.380	2.11	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.53059		106.05450		8.26099	106.27745		1.88	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	96.49000		0.09649	61.06000	0.06106	96.490	96.490	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	2,057.98000		2.05798	1,799.60000	1.79960	2,057.980	2,057.980	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	2,050.47000		2.05047	1,791.91000	1.79191	2,050.470	2,050.470	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	97.49000		0.09749	61.88000	0.06188	97.490	97.490	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	98.49000		0.09849	62.71000	0.06271	98.490	98.490	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	2,042.97000		2.04297	1,784.24000	1.78424	2,042.970	2,042.970	1.84	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.73748		117.41508		8.66632	118.00411		14.48	11,741,508.00	100	51,204.00
R186	On 08/05/2014	Bond Future	7.09	Call	107.34000		0.10734	144.93000	0.14493	107.340	107.340	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,915.77000		14.91577	14,364.33000	14.36433	14,915.770	14,915.770	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	110.44000		0.11044	148.89000	0.14889	110.440	110.440	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,821.13000		14.82113	14,270.55000	14.27055	14,821.130	14,821.130	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	113.62000		0.11362	152.94000	0.15294	113.620	113.620	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,726.68000		14.72668	14,176.97000	14.17697	14,726.680	14,726.680	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	315.49000		0.31549	401.42000	0.40142	315.490	315.490	14.14	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,199.10000		11.19910	10,696.00000	10.69600	11,199.100	11,199.100	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,492.82000		1.49282	1,740.61000	1.74061	1,492.820	1,492.820	14.31	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,615.35000		5.61535	5,274.11000	5.27411	5,615.350	5,615.350	14.31	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,212.42000		4.21242	3,936.15000	3.93615	4,212.420	4,212.420	14.39	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,229.82000		2.22982	2,542.58000	2.54258	2,229.820	2,229.820	14.39	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,165.25000		3.16525	3,540.65000	3.54065	3,165.250	3,165.250	14.48	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,062.06000		3.06206	2,848.43000	2.84843	3,062.060	3,062.060	14.48	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,376.81000		3.37681	3,764.08000	3.76408	3,376.810	3,376.810	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,862.82000		2.86282	2,661.06000	2.66106	2,862.820	2,862.820	14.50	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,159.67000		2.15967	2,002.07000	2.00207	2,159.670	2,159.670	14.60	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,296.07000		4.29607	4,727.50000	4.72750	4,296.070	4,296.070	14.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.10	Call	4,796.76000		4.79676		5,248.05000	5.24805	4,796.760	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,861.47000		1.86147		1,723.73000	1.72373	1,861.470	14.65	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,593.88000		5.59388		6,071.92000	6.07192	5,593.880	14.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,475.36000		1.47536		1,364.37000	1.36437	1,475.360	14.72	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	626.39000		0.62639		579.67000	0.57967	626.390	14.96	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,561.77000		8.56177		9,104.08000	9.10408	8,561.770	14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.83298		113.85604		8.75903	114.45490		14.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,589.93000		2.58993		2,825.42000	2.82542	2,589.930	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,092.82000		7.09282		6,729.45000	6.72945	7,092.820	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,619.05000		2.61905		2,855.98000	2.85598	2,619.050	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,036.76000		7.03676		6,674.83000	6.67483	7,036.760	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,648.37000		2.64837		2,886.75000	2.88675	2,648.370	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,980.98000		6.98098		6,620.50000	6.62050	6,980.980	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,819.60000		4.81960		5,154.75000	5.15475	4,819.600	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,120.57000		4.12057		3,856.86000	3.85686	4,120.570	14.53	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.91663		115.66572		8.83952	116.27727		14.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,908.47000		2.90847		3,135.42000	3.13542	2,908.470	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,287.05000		9.28705		8,902.45000	8.90245	9,287.050	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,228.67000		9.22867		8,845.85000	8.84585	9,228.670	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,935.40000		2.93540		3,164.13000	3.16413	2,935.400	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,170.53000		9.17053		8,789.49000	8.78949	9,170.530	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,962.48000		2.96248		3,192.99000	3.19299	2,962.480	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,530.26000		6.53026		6,893.44000	6.89344	6,530.260	14.24	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,553.28000		4.55328		4,304.91000	4.30491	4,553.280	14.24	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			271.58498		271.58498		271.60312	271.60312			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,594.98000		21.59498		21,613.12000	21.61312	21,594.980		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,584.98000		21.58498		21,603.12000	21.60312	21,584.980		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,574.98000		21.57498		21,593.12000	21.59312	21,574.980		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future			269.82688		269.82688		269.85953	269.85953			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	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	163.12000		0.16312		130.47000	0.13047	163.120		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	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	173.12000		0.17312		140.47000	0.14047	173.120		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	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	183.12000		0.18312		150.47000	0.15047	183.120		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			7.02339		104.43376		6.83591	104.54478		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	2.44000		0.00244		3.86000	0.00386	2.440	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,369.87000		1.36987		1,260.27000	1.26027	1,369.870	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	2.51000		0.00251		3.97000	0.00397	2.510	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,363.88000		1.36388		1,254.32000	1.25432	1,363.880	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	2.59000		0.00259		4.08000	0.00408	2.590	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,357.90000		1.35790		1,248.37000	1.24837	1,357.900	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.70813		101.56522		7.38811	101.67886		0.94	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
R201	On 07/08/2014	Bond Future	5.29	Call	25.54000		0.02554		37.63000	0.03763	25.540	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	890.58000		0.89058		789.03000	0.78903	890.580	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	25.86000		0.02586		38.06000	0.03806	25.860	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	887.29000		0.88729		785.85000	0.78585	887.290	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	26.18000		0.02618		38.50000	0.03850	26.180	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	884.01000		0.88401		782.69000	0.78269	884.010	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			209.84805		209.84805		209.55195	209.55195		12.35	0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	2,826.69000		2.82669		0.00000	0.00000	2,826.690	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	7,968.64000		7.96864		5,438.05000	5.43805	7,968.640	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	2,823.40000		2.82340		0.00000	0.00000	2,823.400	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	7,975.35000		7.97535		5,448.05000	5.44805	7,975.350	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	2,820.11000		2.82011		0.00000	0.00000	2,820.110	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	7,982.06000		7.98206		5,458.05000	5.45805	7,982.060	12.80	0.00	0	0.00
R202	On 07/08/2014	Bond Future			209.89097		209.89097		209.59876	209.59876		12.20	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	8,114.02000		8.11402		1,608.76000	1.60876	8,114.020	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	6,213.05000		6.21305		0.00000	0.00000	6,213.050	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	8,108.77000		8.10877		1,598.76000	1.59876	8,108.770	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	6,217.80000		6.21780		0.00000	0.00000	6,217.800	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	8,103.52000		8.10352		1,588.76000	1.58876	8,103.520	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	6,222.55000		6.22255		0.00000	0.00000	6,222.550	12.60	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.73245		95.59143		8.62501	96.21959		12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	266.34000		0.26634		348.21000	0.34821	266.340	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	7,229.56000		7.22956		6,683.27000	6.68327	7,229.560	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	272.60000		0.27260		355.98000	0.35598	272.600	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	7,172.07000		7.17207		6,627.29000	6.62729	7,172.070	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	278.98000		0.27898		363.88000	0.36388	278.980	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	7,114.75000		7.11475		6,571.49000	6.57149	7,114.750	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.84313		96.88956		8.73095	97.52860		11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,234.68000		2.23468		2,518.73000	2.51873	2,234.680	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,265.29000		4.26529		3,910.30000	3.91030	4,265.290	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,257.85000		2.25785		2,543.76000	2.54376	2,257.850	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,230.19000		4.23019		3,877.06000	3.87706	4,230.190	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,281.16000		2.28116		2,568.94000	2.56894	2,281.160	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,195.27000		4.19527		3,844.01000	3.84401	4,195.270	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.94523		94.50736		8.82773	95.15918		11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	2,756.46000		2.75646		3,055.04000	3.05504	2,756.460	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,744.94000		4.74494		4,391.70000	4.39170	4,744.940	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,711.68000		4.71168		4,360.04000	4.36004	4,711.680	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	2,779.91000		2.77991		3,080.09000	3.08009	2,779.910	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	2,803.48000		2.80348		3,105.25000	3.10525	2,803.480	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,678.58000		4.67858		4,328.53000	4.32853	4,678.580	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			8.16259		101.55585		8.01440	101.98362		5.82	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	5.74	Call	3.30000		0.00330		7.93000	0.00793	3.300	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	7,287.96000		7.28796		6,864.82000	6.86482	7,287.960	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	3.42000		0.00342		8.19000	0.00819	3.420	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	7,256.70000		7.25670		6,833.70000	6.83370	7,256.700	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	3.55000		0.00355		8.45000	0.00845	3.550	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	7,225.45000		7.22545		6,802.58000	6.80258	7,225.450	5.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	6.84	Call	89.11000		0.08911		148.25000	0.14825	89.110	5.67	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,987.91000		3.98791	3,619.28000	3.61928	3,987.910		5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	311.16000		0.31116	449.52000	0.44952	311.160		5.73	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,536.73000		2.53673	2,247.32000	2.24732	2,536.730		5.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.35973		103.05632	8.19741	103.49137			5.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	269.07000		0.26907	365.07000	0.36507	269.070		5.37	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,435.92000		4.43592	4,096.87000	4.09687	4,435.920		5.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	494.30000		0.49430	638.30000	0.63830	494.300		5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,405.20000		3.40520	3,114.15000	3.11415	3,405.200		5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	500.59000		0.50059	645.99000	0.64599	500.590		5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,383.79000		3.38379	3,094.14000	3.09414	3,383.790		5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	506.93000		0.50693	653.73000	0.65373	506.930		5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,362.45000		3.36245	3,074.20000	3.07420	3,362.450		5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.55374		100.52812	8.37396	100.97294			5.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	406.37000		0.40637	412.70000	0.41270	406.370		5.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,749.51000		4.74951	4,311.02000	4.31102	4,749.510		5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	410.63000		0.41063	417.25000	0.41725	410.630		5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,727.75000		4.72775	4,289.55000	4.28955	4,727.750		5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	414.93000		0.41493	421.83000	0.42183	414.930		5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,706.03000		4.70603	4,268.11000	4.26811	4,706.030		5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	469.27000		0.46927	479.99000	0.47999	469.270		5.23	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,448.83000		4.44883	4,014.73000	4.01473	4,448.830		5.23	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.07348		93.33407	9.04367	93.56558				24,360,192.27	261	1,681.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	650.46000		0.65046	418.95000	0.41895	650.460			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	572.19000		0.57219	340.68000	0.34068	572.190			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	494.01000		0.49401	262.50000	0.26250	494.010			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.16729		90.70518	9.13637	90.94096				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	1,364.04000		1.36404	1,128.26000	1.12826	1,364.040			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	1,286.32000		1.28632	1,050.54000	1.05054	1,286.320			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	1,208.69000		1.20869	972.91000	0.97291	1,208.690			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.24576		92.14747	9.21351	92.38954				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	1,945.78000		1.94578	1,703.71000	1.70371	1,945.780			0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,868.57000		1.86857	1,626.50000	1.62650	1,868.570			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	1,791.45000		1.79145	1,549.38000	1.54938	1,791.450			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.22766		95.50152	9.20295	95.72234				0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,255.82000		1.25582	1,476.64000	1.47664	1,255.820			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	1,343.02000		1.34302	1,563.84000	1.56384	1,343.020			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	1,430.08000		1.43008	1,650.90000	1.65090	1,430.080			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.31491		92.65413	9.28932	92.87907				0.00	0	3,280.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2,463.32000		2.46332	2,238.38000	2.23838		2,463.320		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	2,371.88000		2.37188	2,146.94000	2.14694		2,371.880		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	2,280.58000		2.28058	2,055.64000	2.05564		2,280.580		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.38804		94.01026	9.36138	94.24144				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,554.39000		2.55439	2,785.57000	2.78557		2,554.390		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	2,637.01000		2.63701	2,868.19000	2.86819		2,637.010		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,719.51000		2.71951	2,950.69000	2.95069		2,719.510		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			8.37984		101.70158	8.23884	102.22874			7.51	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	5.58000		0.00558	9.96000	0.00996		5.580	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	9,217.87000		9.21787	8,695.09000	8.69509		9,217.870	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	5.78000		0.00578	10.29000	0.01029		5.780	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	9,176.52000		9.17652	8,653.87000	8.65387		9,176.520	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	5.99000		0.00599	10.63000	0.01063		5.990	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	9,135.19000		9.13519	8,612.67000	8.61267		9,135.190	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.54501		99.17075	8.39390	99.70669			7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	577.39000		0.57739	729.89000	0.72989		577.390	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,580.62000		4.58062	4,197.18000	4.19718		4,580.620	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	585.28000		0.58528	739.18000	0.73918		585.280	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,551.40000		4.55140	4,169.36000	4.16936		4,551.400	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	593.26000		0.59326	748.55000	0.74855		593.260	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,522.28000		4.52228	4,141.63000	4.14163		4,522.280	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	889.36000		0.88936	1,093.65000	1.09365		889.360	7.23	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,639.88000		3.63988	3,308.23000	3.30823		3,639.880	7.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.69659		100.74670	8.53362	101.29392			7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	551.28000		0.55128	654.90000	0.65490		551.280	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,472.68000		6.47268	6,029.08000	6.02908		6,472.680	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	557.09000		0.55709	661.55000	0.66155		557.090	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,442.54000		6.44254	5,999.78000	5.99978		6,442.540	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	562.94000		0.56294	668.25000	0.66825		562.940	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,412.44000		6.41244	5,970.53000	5.97053		6,412.440	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,426.93000		1.42693	1,637.03000	1.63703		1,426.930	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,826.94000		3.82694	3,489.82000	3.48982		3,826.940	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			9.33094		95.79506	9.31134	95.98521			9,387,915.88	98	13,552.00	
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,894.85000		2.89485	2,704.70000	2.70470		2,894.850		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	2,792.72000		2.79272	2,602.57000	2.60257		2,792.720		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	2,690.78000		2.69078	2,500.63000	2.50063		2,690.780		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.41111		97.08876	9.39081	97.28263				0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,136.88000		2.13688	2,330.75000	2.33075		2,136.880		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	2,228.23000		2.22823	2,422.10000	2.42210		2,228.230		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.65	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,319.41000		2.31941	2,513.28000	2.51328		2,319.410		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			9.48452		94.20488	9.46332	94.40450				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,166.44000		2.16644	2,366.06000	2.36606		2,166.440		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	2,256.42000		2.25642	2,456.04000	2.45604		2,256.420		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,346.23000		2.34623	2,545.85000	2.54585		2,346.230		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			8.52464		96.70474	8.41092	97.19217			9.14	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	6.99000		0.00699	10.43000	0.01043		6.990	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,660.38000		10.66038	10,176.39000	10.17639		10,660.380	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	7.24000		0.00724	10.78000	0.01078		7.240	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,611.97000		10.61197	10,128.08000	10.12808		10,611.970	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	7.49000		0.00749	11.15000	0.01115		7.490	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,563.58000		10.56358	10,079.81000	10.07981		10,563.580	8.90	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.67174		94.49210	8.55116	94.98763			8.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	791.79000		0.79179	919.34000	0.91934		791.790	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,920.77000		4.92077	4,552.79000	4.55279		4,920.770	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	802.03000		0.80203	930.78000	0.93078		802.030	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,887.85000		4.88785	4,521.07000	4.52107		4,887.850	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	812.37000		0.81237	942.33000	0.94233		812.370	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,855.05000		4.85505	4,489.48000	4.48948		4,855.050	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.79926		95.99398	8.67088	96.50003			8.67	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	782.87000		0.78287	971.05000	0.97105		782.870	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,736.49000		6.73649	6,418.62000	6.41862		6,736.490	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	790.93000		0.79093	980.29000	0.98029		790.930	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,702.21000		6.70221	6,385.52000	6.38552		6,702.210	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	799.04000		0.79904	989.60000	0.98960		799.040	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,668.00000		6.66800	6,352.51000	6.35251		6,668.000	8.46	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.63779		91.13717	8.51949	91.70709			10.67	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	6.22000		0.00622	9.64000	0.00964		6.220	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	12,190.70000		12.19070	11,624.20000	11.62420		12,190.700	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	6.45000		0.00645	9.97000	0.00997		6.450	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	12,134.92000		12.13492	11,568.52000	11.56852		12,134.920	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	6.69000		0.00669	10.33000	0.01033		6.690	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	12,079.17000		12.07917	11,512.89000	11.51289		12,079.170	10.40	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.76435		92.48387	8.64006	93.06305			10.47	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	939.19000		0.93919	1,050.91000	1.05091		939.190	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,604.72000		5.60472	5,137.26000	5.13726		5,604.720	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	950.99000		0.95099	1,063.95000	1.06395		950.990	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,567.15000		5.56715	5,100.93000	5.10093		5,567.150	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	962.90000		0.96290	1,077.09000	1.07709		962.900	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,529.73000		5.52973	5,064.74000	5.06474		5,529.730	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,653.12000		1.65312	1,833.03000	1.83303		1,653.120	10.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,936.20000		3.93620	3,536.93000	3.53693		3,936.200	10.42	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.87990		90.55357	8.74876	91.14451			10.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	7.44	Call	879.85000		0.87985		975.55000	0.97555	879.850	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,637.36000		7.63736	7,142.12000	7.14212	7,637.360	10.08	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	7,597.52000		7.59752	7,103.18000	7.10318	7,597.520	10.08	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	889.04000		0.88904	985.64000	0.98564	889.040	10.08	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	7,557.78000		7.55778	7,064.33000	7.06433	7,557.780	10.08	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	898.31000		0.89831	995.80000	0.99580	898.310	10.08	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	2,363.23000		2.36323	2,580.52000	2.58052	2,363.230	10.26	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	4,088.30000		4.08830	3,714.65000	3.71465	4,088.300	10.26	0.00	0	1,520.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	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			9.14575		73.53323		9.12615	73.67759		20.47	0.00	0	24,211.00
R209	On 08/05/2014	Bond Future	7.84	Call	222.98000		0.22298	254.68000	0.25468	222.980	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	10,901.81000		10.90181	10,789.15000	10.78915	10,901.810	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	228.84000		0.22884	261.12000	0.26112	228.840	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	10,817.01000		10.81701	10,704.93000	10.70493	10,817.010	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	234.83000		0.23483	267.70000	0.26770	234.830	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	10,732.48000		10.73248	10,620.99000	10.62099	10,732.480	19.99	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	8.50	Call	981.48000		0.98148	1,062.72000	1.06272	981.480	20.11	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	8.50	Put	5,982.48000		5.98248	5,919.36000	5.91936	5,982.480	20.11	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.00	Call	2,252.77000		2.25277	2,374.85000	2.37485	2,252.770	20.35	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	9.00	Put	3,337.04000		3.33704	3,314.76000	3.31476	3,337.040	20.35	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.50	Put	1,649.82000		1.64982	1,652.56000	1.65256	1,649.820	20.64	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	9.50	Call	4,183.60000		4.18360	4,330.70000	4.33070	4,183.600	20.64	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Call	4,776.82000		4.77682	4,927.49000	4.92749	4,776.820	20.73	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Put	1,347.93000		1.34793	1,354.24000	1.35424	1,347.930	20.73	0.00	0	883.00	
R209	On 08/05/2014	Bond Future	9.75	Call	5,350.10000		5.35010	5,503.10000	5.50310	5,350.100	20.81	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	1,110.89000		1.11089	1,119.53000	1.11953	1,110.890	20.81	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Put	941.20000		0.94120	950.77000	0.95077	941.200	20.88	0.00	0	10,000.00	
R209	On 08/05/2014	Bond Future	9.85	Call	5,844.25000		5.84425	5,998.18000	5.99818	5,844.250	20.88	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.22342		74.61987		9.20316	74.76702		20.94	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,602.52000		3.60252	3,671.14000	3.67114	3,602.520	20.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	4,951.92000		4.95192	4,873.39000	4.87339	4,951.920	20.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	3,635.08000		3.63508	3,704.11000	3.70411	3,635.080	20.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	4,909.90000		4.90990	4,831.78000	4.83178	4,909.900	20.84	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	3,667.80000		3.66780	3,737.04000	3.73704	3,667.800	20.85	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	4,868.16000		4.86816	4,790.25000	4.79025	4,868.160	20.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future			9.29296		72.65774		9.27182	72.80935		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,125.81000		4.12581	4,116.27000	4.11627	4,125.810	20.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Put	6,347.03000		6.34703	6,185.88000	6.18588	6,347.030	20.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Put	6,303.16000		6.30316	6,142.33000	6.14233	6,303.160	20.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Call	4,156.94000		4.15694	4,147.72000	4.14772	4,156.940	20.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Call	4,188.19000		4.18819	4,179.04000	4.17904	4,188.190	20.86	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Put	6,259.52000		6.25952	6,098.76000	6.09876	6,259.520	20.86	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	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			157.83622		157.83622		157.10027	157.10027			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	2,153.78000		2.15378		2,889.73000	2.88973	2,153.780		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	2,163.78000		2.16378		2,899.73000	2.89973	2,163.780		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	2,173.78000		2.17378		2,909.73000	2.90973	2,173.780		0.00	0	0.00
R210	On 07/08/2014	Bond Future			160.18723		160.18723		159.44180	159.44180			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	1,197.23000		1.19723		451.80000	0.45180	1,197.230		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	1,187.23000		1.18723		441.80000	0.44180	1,187.230		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	1,177.23000		1.17723		431.80000	0.43180	1,177.230		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.37098		127.37098		127.63589	127.63589			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	2,619.02000		2.61902		2,354.11000	2.35411	2,619.020		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Put	2,629.02000		2.62902		2,364.11000	2.36411	2,629.020		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,639.02000		2.63902		2,374.11000	2.37411	2,639.020		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.71034		127.71034		127.98353	127.98353			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	279.66000		0.27966		6.47000	0.00647	279.660		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	289.66000		0.28966		16.47000	0.01647	289.660		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	299.66000		0.29966		26.47000	0.02647	299.660		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			128.62696		128.62696		128.63597	128.63597			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,363.04000		3.36304		3,354.03000	3.35403	3,363.040		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,373.04000		3.37304		3,364.03000	3.36403	3,373.040		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,383.04000		3.38304		3,374.03000	3.37403	3,383.040		0.00	0	0.00
R212	On 07/08/2014	Bond Future			128.83297		128.83297		128.84673	128.84673			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	157.03000		0.15703		143.27000	0.14327	157.030		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	167.03000		0.16703		153.27000	0.15327	167.030		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	177.03000		0.17703		163.27000	0.16327	177.030		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			9.04952		83.86159		9.02996	84.00730		18.34	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	183.60000		0.18360		214.26000	0.21426	183.600	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,714.18000		11.71418		11,599.13000	11.59913	11,714.180	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	188.48000		0.18848		219.71000	0.21971	188.480	17.88	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
R213	On 08/05/2014	Bond Future	7.65	Put	11,629.36000		11.62936	11,514.88000	11.51488		11,629.360	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	193.46000		0.19346	225.27000	0.22527		193.460	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,544.76000		11.54476	11,430.86000	11.43086		11,544.760	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.13331		85.10040	9.11303	85.24908			18.36	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,237.11000		3.23711	3,335.01000	3.33501		3,237.110	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,426.14000		5.42614	5,375.36000	5.37536		5,426.140	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,268.12000		3.26812	3,366.46000	3.36646		3,268.120	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,381.14000		5.38114	5,330.80000	5.33080		5,381.140	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,299.30000		3.29930	3,398.09000	3.39809		3,299.300	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,336.40000		5.33640	5,286.51000	5.28651		5,336.400	18.20	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.20973		82.90913	9.18851	83.06244			18.36	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,894.08000		3.89408	3,889.34000	3.88934		3,894.080	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,625.94000		6.62594	6,467.89000	6.46789		6,625.940	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,924.50000		3.92450	3,920.06000	3.92006		3,924.500	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,580.75000		6.58075	6,423.00000	6.42300		6,580.750	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,955.06000		3.95506	3,950.92000	3.95092		3,955.060	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,535.79000		6.53579	6,378.34000	6.37834		6,535.790	18.19	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.24847		74.20628	9.22886	74.35562			21.74	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,078.37000		2.07837	2,167.40000	2.16740		2,078.370	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,088.55000		4.08855	4,028.24000	4.02824		4,088.550	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,108.99000		2.10899	2,198.69000	2.19869		2,108.990	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,039.69000		4.03969	3,980.05000	3.98005		4,039.690	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,139.88000		2.13988	2,230.25000	2.23025		2,139.880	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,991.23000		3.99123	3,932.26000	3.93226		3,991.230	21.62	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.32555		75.20928	9.30527	75.36153			21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,236.50000		5.23650	5,302.76000	5.30276		5,236.500	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,658.80000		3.65880	3,572.81000	3.57281		3,658.800	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,276.03000		5.27603	5,342.73000	5.34273		5,276.030	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,626.18000		3.62618	3,540.63000	3.54063		3,626.180	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,315.68000		5.31568	5,382.81000	5.38281		5,315.680	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,593.80000		3.59380	3,508.68000	3.50868		3,593.800	21.89	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.39590		73.11586	9.37476	73.27256			21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,221.41000		6.22141	6,213.09000	6.21309		6,221.410	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,452.69000		4.45269	4,287.67000	4.28767		4,452.690	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,420.16000		4.42016	4,254.88000	4.25488		4,420.160	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,259.78000		6.25978	6,251.20000	6.25120		6,259.780	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,298.23000		6.29823	6,289.40000	6.28940		6,298.230	21.84	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,387.84000		4.38784	4,222.31000	4.22231		4,387.840	21.84	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,925.36000		21,925.36000	21,782.86000	21,782.86000				0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			5.00390		5.00390	4.97050	4.97050			11.14	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	65,80710		0.06581	49,71250	0.04971		65,807	11.23	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	51,90710		0.05191	69,21250	0.06921		51,907	11.23	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	60,15470		0.06015	45,28720	0.04529		60,155	11.14	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	56,25470		0.05625	74,78720	0.07479		56,255	11.14	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	55,64960		0.05565	41,78570	0.04179		55,650	11.22	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	61,74960		0.06175	81,28570	0.08129		61,750	11.22	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.94890		4.94890	4.91680	4.91680			11.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	92.23820		0.09224		81.59050	0.08159	92.238	11.99	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	183.33820		0.18334		204.79050	0.20479	183.338	11.99	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	88.66840		0.08867		78.37320	0.07837	88.668	12.00	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	189.76840		0.18977		211.57320	0.21157	189.768	12.00	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	85.20660		0.08521		75.25960	0.07526	85.207	12.02	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	196.30660		0.19631		218.45960	0.21846	196.307	12.02	0.00	0	0.00

Total for Derivatives : **1,002,190,294.98** **109,673** **4 285 036.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.84247			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.75000		105.12421		7.75000	105.10213			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.10788			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.29000		103.90279		9.29000	103.87674			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.96527			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.05991			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			10.15500		95.31702		10.15500	95.29094			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			8.05000		103.41851		8.05000	103.39597			211,715,000,000.00	26,300,000	250,000,000.00
AB07	On 07/03/2014	Spot Bond			7.01500		108.59130		7.01500	104.17975			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.44832			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.45500		105.43383		9.45500	105.40693			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			1.56000		136.32386		1.56000	136.31337			2,808,000,000,000.00	1,800,000,000	900,000,000.00
ABCPi3	On 07/12/2023	Spot Bond			2.75000		124.64633		2.75000	255.09530			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.98069			0.00	120,000,000	40,000,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.21422			0.00	165,000,000	55,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.68195			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.23837			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.29489			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.33243			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.82940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.51000	108.11051		8.51000	108.08562			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.19734			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.26500	104.59152		8.26500	104.56812			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.64829			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.98782			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83633			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.71083			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.94047			0.00	30,000,000	15,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13219			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34319			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85517			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45502			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.01000	137.47604		6.01000	132.35830			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.45000	126.97187		3.45000	126.95555			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.31000	114.22772		4.31000	114.21046			0.00	0	600,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.16000	98.14675		5.16000	98.12960			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.35000	99.69851		6.35000	99.67789			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.85500	109.17559		11.85500	109.14086			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26422			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34611			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.44822			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.52280			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.81000	107.87954		4.81000	107.86178			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	44.50515		100.00000	44.39494			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.49000	161.19904		2.49000	161.18260			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.82287		2.76000	155.80585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.52000	161.86251		2.52000	161.84587			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.27000	166.13151		2.27000	166.11557			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.85125	71.67884		8.85125	71.66219			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.85125	71.67884		8.85125	71.66219			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	101.17998			0.00	0	0.00
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	100.80439			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68953			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	7.80500	102.30286		7.80500	102.28134			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	100.99250			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	8.04000	113.87591		8.04000	113.85111			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69310			0.00	0	0.00
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	90.17798		3.08000	97.88305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond		2.98000	96.70859		2.98000	144.21334			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.87000	109.46282		2.87000	189.69211			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		10.14000	86.03647		10.14000	86.01297			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	108.12469			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		10.04000	105.15070		10.04000	105.12241			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.98500	105.55293		9.98500	105.52467			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.58500	88.37939		9.58500	88.35665			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
ABN87	On 21/12/2026	Spot Bond		10.08000	104.85958		10.08000	104.83126			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	101.43847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.49786				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.15500	106.79398	9.15500	106.76758				166,621,000,000.00	18,200,000	18,200,000.00
ABS5	On 01/05/2015	Spot Bond	7.70000	103.30600	7.70000	103.28444				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.62000	95.34688	9.62000	95.32228				264,550,000,000.00	27,500,000	27,500,000.00
ABS7	On 11/09/2026	Spot Bond	10.24000	94.00951	10.24000	93.98358				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.40000	105.95446	8.40000	105.93038				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.26000	131.30747	2.26000	128.77003				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.56000	204.35302	2.56000	258.88836				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.50000	121.49929	1.50000	124.19983				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.50000	120.25903	2.50000	122.66208				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.83672	100.00000	45.72322				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.20000	107.84732	12.20000	107.81204				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10113				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.65873	100.00000	2.65214				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10384				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.14209				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.84725	100.00000	15.80801				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.09843				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.52206	11.00000	61.50447				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.84725	100.00000	15.80801				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52983			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31411			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35907			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37885			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55860			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55860			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56179			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27817			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56179			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55540			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.61002			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25291			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11664			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33214			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.37687			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.39481			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.35887			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27818			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.07500	101.53871		10.07500	101.50014			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17037			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.49576			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.19042			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	81.16454			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.25778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.33455			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.31405			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11616			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11616			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96238			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.26907			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.25828			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35016			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85954			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34872			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55127			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20867			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33239			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.53122			0.00	0	494,320,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16151			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.31946			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.10194			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08212			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29089			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14698			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11636			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17579			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28729			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22431			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17219			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.45079	10.23000	104.42200			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19180			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16138			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.63803			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.40145			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10175			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.23000	100.04534	10.23000	100.01792			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28182			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.61066	1.75000	110.68957			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17039			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17378			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25944			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.30421			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.21466			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.29526			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.03351			0.00	0	2,000,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34896			0.00	2,100,000,000	2,100,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.36310			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.31316			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.63365			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.29526			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25027			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.32656			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.34993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16121			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18822			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.35541			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.34538			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44736			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43305			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.01503			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44736			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.35596			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.37581			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.37581			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.31837			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.18480			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17882			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16627			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.06854			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20033			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.20570			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.25944			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18062			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17882			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.29789			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.24136			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29952			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.74202		100.00000	8.72013			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.05680			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.06275			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.06671			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.57877			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.65004			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.74495			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.55319			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.79000		98.08030		8.79000	98.05712			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.75088			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.89528			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.21000		101.35550		9.21000	101.33029			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.68000		115.73738		9.68000	115.70733			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.37600		100.00000	63.21906			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.10000		110.14307		8.10000	110.11891			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.29417		100.00000	60.14486			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.21004		100.00000	15.17619			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.23000		149.33282		3.23000	149.31458			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40991			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.24250			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.21401			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.63709			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.26033			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.10917			0.00	0	25,000,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27236			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.08919			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34079			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99988			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.70000	104.30346		9.70000	104.27632			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07404			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.59135			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.84686			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.83095			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	99.82542			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.16000	99.23650		10.16000	99.20948			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		8.00000	110.07005		8.00000	110.04634			88,800,000,000.00	11,100,000	11,100,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.09212			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98416			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.24500	103.76541		8.24500	103.74238			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.60500	104.96773		9.60500	104.94068			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.82303	103.27293		11.82303	102.63522			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.67707	101.49311		11.67707	101.56445			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.72840	101.37182		11.72840	101.49152			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45863			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.77972	101.15530		11.77972	101.32436			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.64026	99.36712		12.64026	99.16833			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49599			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49607			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.07303	99.75150		12.07303	100.54806			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.98477	102.02290		11.98477	101.22998			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.67707	101.49311		11.67707	101.56445			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.92403	101.06272		11.92403	101.27621			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.09714	94.33814		11.09714	100.65178			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41385			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39909			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39909			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.31770			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		11.11428	100.06228		11.11428	100.61393			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.38000	98.44038		12.38000	98.19261			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		12.30500	64.68572		12.30500	95.57984			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	101.27200			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.39208		9.28000	101.41145			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37690			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.10000	63.65132		12.10000	95.39157			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33250			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.36950			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.36950			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	101.31473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98384			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.38368			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86806			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	101.38368			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72519			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.82303	103.69091		14.82303	103.07043			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.05576	100.91857		16.05576	100.72333			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.94740	100.44645		14.94740	101.09357			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.84890			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.84890			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.84890			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.92239			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.87934			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.90258		100.00000	13.87620			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.47380		100.00000	21.42062			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.54357		100.00000	19.49517			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.06393		100.00000	12.03406			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.08277		100.00000	12.05251			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.58587		100.00000	14.54975			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.63840		100.00000	12.60710			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	93.27778		100.00000	93.05301			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53950			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.52391			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.56190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP78U	On 06/03/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.46000		102.53887	2.46000	168.63784				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60000		95.50862	8.60000	136.12438				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60000		96.88141	8.60000	136.50313				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.98500		96.03213	8.98500	96.00895				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.33675				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.51352				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.20522				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.79000		97.32816	8.79000	97.30504				0.00	0	320,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.41922				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55580				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.56964				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61577				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.66186				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.79045				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.63852	100.00000	14.60227				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.47409				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.49773				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.50785				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.51123				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55170				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.60559				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.16191	100.00000	9.13922				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.16191	100.00000	9.13922				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18213				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.28575				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31401				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.15500		103.02715	9.15500	103.00168				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39876				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.54927				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.57200	100.00000	6.55573				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.57200	100.00000	6.55573				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.71500		102.05345	6.71500	102.03521			14,773,000,000,000.00	2,200,000,000	1,170,000,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.58870				0.00	0	50,000,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.86326				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.21598				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	97.16734				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.78876				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.04781				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.05611				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.05059				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.05322				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.05799				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.07775				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.10672				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.58107	100.00000	44.46943				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.85807	100.00000	14.82127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.02454			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.06500	107.31368		8.06500	107.29024			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.25500	113.26011		10.25500	113.22883			122,034,500,000.00	11,900,000	11,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.65639			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.63935			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.90500	104.38190		9.90500	104.35403			262,482,500,000.00	26,500,000	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.01000	103.01479		12.01000	102.98159			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.58518			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.26000	98.17462		12.26000	98.14236			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31959			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.14500	100.65319		10.14500	100.62568			296,234,000,000.00	29,200,000	29,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.70000	93.71070		12.70000	93.67883			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.43179			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.81482			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.35550			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.91000	91.93074		10.91000	91.90376			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.43000	114.74059		10.43000	114.70856			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.28000	110.71703		10.28000	110.68655			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.62000	115.35323		9.62000	115.32330			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.20397			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.50500	104.15371		12.50500	104.11882			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23857			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53262			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.31235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.12197			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.29927			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.84697			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.91163			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13822			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13672			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14467			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.63818			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.22557			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.32474	100.00000	100.00000	90.11468			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.32474	100.00000	100.00000	90.11468			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.32474	100.00000	100.00000	90.11468			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31415			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.32474	100.00000	100.00000	90.11468			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.44888			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71860			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.50977	10.11000	10.11000	101.48212			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71860			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86911			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	114.37650	2.76000	2.76000	114.36395			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	111.39130	3.14000	3.14000	114.20246			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	99.93302	8.25000	8.25000	99.91071			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71860			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71860			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	121.09741		3.10000	115.58867			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.71687		2.40000	115.22764			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.91413			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11489			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69413			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		9.10000	101.71254		9.10000	101.68768			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71644			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70502			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60108			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61189			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.15000	101.85542		9.15000	101.83039			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.15000	101.85542		9.15000	101.83039			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		9.20000	100.58338		9.20000	100.55852			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35011			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.50471			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61730			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61730			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	95.99939		100.17539	95.52808			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85965			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.19669			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.02525		9.35000	100.00000			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.02525		9.35000	100.00000			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98142			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98137			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	99.99971			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20734			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02370			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02370			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02370			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02370			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02370			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05265			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10069			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10069			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10069			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10069			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10069			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10872			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	10.03000	102.55176		10.03000	102.52404			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11205			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49145			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55692			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24153			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23258			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25124			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.97752			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24764			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.47132			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48207			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11133			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01902			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.19674			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40264			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40264			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40264			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40264			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.28861			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.92082			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56574			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28539			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.68610			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26934			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05013			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45260			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19686			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19686			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19155			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	103.01137			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	100.22590			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.42000	92.47310		11.42000	92.44473			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.94000	94.16233		11.94000	94.13217			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13111			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.46882			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.22061			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53426			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.54897			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.20690		8.80500	102.79962			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.33464			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.36149			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.46525			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.37581			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98286			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98286			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98286			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.52997			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04254			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.51215			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13111			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	101.07529			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46322			0.00	0	200,000,000.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.72786			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13867			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98336			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.60162			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18823			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.41517			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45744			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.28226			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10087			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.42937			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.91935			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.31833			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43561			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43302			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.43181			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.66326		10.55000	100.48129			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.60000	101.35493		10.60000	101.57753			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.41599			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.47425			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.74000	103.23271		12.74000	103.37319			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.33822			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.77000	100.12251		12.77000	99.94357			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.20000	99.77527		11.20000	99.60761			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		100.00000	0.02604		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.74054		7.01000	38.35185			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.76308			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.98500	96.03213		8.98500	129.43357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88		On 28/04/2028	Spot Bond	8.60000	31.06678		8.60000	136.12438			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.60000	31.46963		8.60000	136.50313			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	88.45518			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	88.35647			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87616			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87616			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36806			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26738			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28722			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29526			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53426			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16270			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.95590			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.65000	110.32610		9.65000	107.91566			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.60500	99.92042		9.60500	99.89467			0.00	0	710,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.82000	110.69308		10.82000	110.66104			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	9.00000	105.22202		9.00000	105.19658			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	10.41000	106.41899		10.41000	106.38916			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.73000	94.34306		10.73000	94.31598			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.33000	96.17497		11.33000	96.14587			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.33000	89.01688		11.33000	88.98993			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92242			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86681			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.40483			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.98321			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.73000		96.52726		11.73000	97.56046			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.10152		100.00000	12.07156			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45978			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.88000		96.71957		8.88000	96.69636			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.75028			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.89888			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40487			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.35338			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.17666			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.72430			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.34010			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41060			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.88000		117.66029		7.88000	117.63532			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.11500		101.97331		9.11500	101.94820			1,182,872,691,500.00	129,772,100	3,428,172,100.00
DV23	On 27/02/2023	Spot Bond	9.46000		108.16949		9.46000	103.14609			261,032,618,000.00	27,593,300	13,337,593,300.00
DV24	On 18/02/2024	Spot Bond	9.59000		100.81654		9.59000	100.79045			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.90500		101.69690		9.90500	101.66975			0.00	0	0.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15409			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.19446			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01085			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.70500		124.12457		8.70500	124.09535			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.68663			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.36227		0.10000	131.56990			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.37000	113.65386		2.41000	113.10825			0.00	0	5,390,000,000.00
EL29	On 19/11/2029	Spot Bond		2.42000	100.59161		2.42000	100.58150			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.51000	99.46358		2.51000	99.45334			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		10.31000	101.95301		10.31000	101.92470			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.16000	107.70391		10.16000	107.67443			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.38000	101.06198		10.38000	101.03373			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.75500	91.00152		10.75500	95.26820			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01923			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17592			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.30078			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08607			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		100.00000	55.02868		100.00000	54.88932		4,970,000,000,000,000.00	49,700,000,000	40,000,000,000.00	
EQ185U	On 11/06/2014	Spot Bond		100.00000	92.78351		100.00000	92.30769			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	101.38067		100.00000	101.11458			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	90.39467		100.00000	90.17738			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.71010		3.00000	128.69514			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		12.06000	102.96450		12.06000	102.93120			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.51151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53766			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.92554			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.62000	83.53640		10.62000	96.83735			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.92640			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.91596			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15522			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14294			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14001			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15804			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.15388			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13253			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13639			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.12980			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13536			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.12868			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13332			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.53000	104.11817		7.53000	100.22518			310,236,000,000.00	41,200,000	201,200,000.00
ES18	On 20/04/2018	Spot Bond		8.41500	106.10653		8.41500	106.08250			330,717,073,500.00	39,300,900	10,727,100,000.00
ES23	On 25/01/2023	Spot Bond		9.01500	106.78856		9.01500	106.76255			252,990,649,500.00	28,063,300	7,444,600,000.00
ES26	On 02/04/2026	Spot Bond		9.19000	93.47014		9.19000	93.44707			1,384,273,158,000.00	150,628,200	12,891,500,000.00
ES33	On 15/09/2033	Spot Bond		9.74500	83.91730		9.72500	84.04221			1,395,572,184,454,000.00	43,209,049,200	25,012,700,000.00
ES42	On 25/04/2042	Spot Bond		9.92500	89.43028		9.92500	89.40649			19,850,000,000,000.00	2,000,000,000	8,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64058			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93228			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.62870			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71059			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.85667		100.00000	10.82947			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.56542		100.00000	10.53896			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.23825			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.29450			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.40695			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.51934			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.30000	104.94526		7.30000	104.92447			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.10000	95.52913		10.10000	95.50328			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.22036			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22029			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.48438			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.70084			0.00	60,000,000	30,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.90000	102.49475		11.90000	102.46221			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.90291			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.60000	120.99714		2.60000	121.79602			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.59000	126.20434		2.59000	258.28495			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.79000	94.70831		2.79000	94.69784			0.00	0	183,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.96000	96.93186		2.96000	144.54635			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.76000	111.21866		2.76000	192.73544			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.31000	113.46992		8.31000	113.44439			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.97900	59.50747		7.97900	58.81603			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48700	38.01483		9.48700	37.10696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.75825		9.72000	35.82872			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.09625			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99973			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.55771			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.37865			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.13346			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99975			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54794			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.79948			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31420			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46166			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.80627			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.11088		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.11088		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77127			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44736			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	101.37043			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58151			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	101.42053			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.08910		6.00000	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
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	101.52246			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	101.92049			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85809			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	13.91645		100.09221	13.88196			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27198			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.81528			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.54045			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74535			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.94565			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.44362			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30156			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81351			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23370			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.21580			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31316			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.34175		13.22500	55.32175			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22720			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22899			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.88934			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29347			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.03500	86.34827		4.03500	89.32163			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35790			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35790			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.06461			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13111			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.53186			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13969			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23437			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.44454			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.47776			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.27928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.43977			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.54826			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.72430			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.32569			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.90838			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16151			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.65631			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.46214			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.64517			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.43094			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.42203			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.70238			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19733			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47342			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.84000	114.20287		3.84000	111.61491			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45076			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46693			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.82000	104.92334		3.82000	111.77124			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.84000	98.97130		1.84000	121.35910			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.84000	102.18104		3.84000	111.61491			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.82000	101.59639		2.82000	119.67299			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.89000	102.50362		2.89000	124.86980			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54797			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.94760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.99125			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.02884			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.24217			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44001			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.39450			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.70591			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63767			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38117			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.84085			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37938			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.30095			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.78309			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.73394			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.82770	100.00000	9.80336				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.61165	100.00000	16.57052				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.96000	142.52399		4.96000	142.49986			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.45202			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40079			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.73815			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.89640			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.72713			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.04651			0.00	50,000,000	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.08919			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	82.75813			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		3.00000	87.89898		3.00000	114.35218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.53067			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.94379		10.38000	100.91506			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.94379		10.38000	100.91506			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.48743			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.31314			0.00	0	100,000,000.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.58254			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.10000	121.31864		3.10000	248.28263			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.60000	126.10627		2.60000	258.08419			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.32000	119.28206		3.32000	244.11327			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.97000	98.64432		2.97000	118.65146			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.45549			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.50000	122.67467		2.50000	118.91149			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63391			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87652			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.41073			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.98000	91.16953		2.98000	91.15899			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.86389		104.97509	14.82545			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.78809		101.07593	21.73362			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.24038		100.44759	13.20746			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16252			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.03834		100.76967	19.98838			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.59000	100.90126		2.59000	100.89068			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	100.75233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.75000	93.09798		2.75000	101.05345			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.33625			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.78000	92.82818		2.78000	100.76052			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.91337			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.80000	124.16424		2.80000	321.95524			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86150			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.29771			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.28084			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26749			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.94155			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.92379			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.07869			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84816			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.56500	105.11170		6.56500	100.84673			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.19000	105.50417		7.19000	105.48358			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.18000	103.18817		8.18000	103.16532			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.62500	103.44391		8.62500	103.41979			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.78000	109.69797		8.78000	109.67209			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.18500	101.70213		9.18500	101.67690			264,528,000,000.00	28,800,000	990,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.42000	100.28097		9.42000	100.25562			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.99000	86.83237		9.99000	86.80899			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.01000	107.05743		10.01000	107.02871			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.35000	96.56003		10.35000	97.77348			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.81500	89.97455		10.81500	89.94837			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.58500	79.48811		10.58500	79.46559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.98844			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.04420			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.08925			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.10726			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.15222			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.22420			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.27816			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.51189			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	100.00000		54.82318	100.00000	51.71606			160,000,000,000,000.00	1,600,000,000	8,000,000,000.00	
FS2A2	On 20/02/2017	Spot Bond	100.00000		14.58068	100.00000	8.67652			1,000,000,000,000,000.00	10,000,000,000	15,000,000,000.00	
FS2A3	On 20/08/2038	Spot Bond	100.00000		6.73895	100.00000	0.00000			2,000,000,000,000,000.00	20,000,000,000	22,000,000,000.00	
FS2A4	On 20/08/2038	Spot Bond	100.00000		6.80983	100.00000	0.00000			0.00	0	22,000,000,000.00	
FS2A5	On 20/08/2038	Spot Bond	100.00000		7.01236	100.00000	0.00000			2,500,000,000,000,000.00	25,000,000,000	58,600,000,000.00	
FS2B1	On 20/08/2038	Spot Bond	100.00000		7.31614	100.00000	0.00000			0.00	0	12,600,000,000.00	
FS2C1	On 20/08/2038	Spot Bond	100.00000		7.56930	100.00000	0.00000			0.00	0	5,000,000,000.00	
FS2D1	On 20/08/2038	Spot Bond	100.00000		8.68318	100.00000	0.00000			0.00	0	3,500,000,000.00	
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.13075			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80910			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.95500		102.31261		9.95500	102.28532			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	100.37158			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.67301			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.05122			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.40671			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.41798			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43977			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.46679			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50426			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	101.41763			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95803			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67466			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.27925			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83289			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36679			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	100.00000	7.66686		100.00000	7.64766		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
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	100.91252			0.00	0	0.00
GSIS02		On 24/02/2015	Spot Bond	100.00000	51.32853		100.00000	51.20000			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21413			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57172			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56354			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32734			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41249			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.41758			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46415			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.34129			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.59304			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.66612		100.97247		8.66612	95.76763			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	100.62631			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	9.01834		101.00540		9.01834	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	100.66905			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.46795		101.05121		9.46795	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	100.72126			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	100.67357			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77790			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81033			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.14561			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	95.39832			9.89000	100.18684			93,955,000,000.00	9,500,000	9,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.84500	105.02822			8.84500	105.00312			377,681,500,000.00	42,700,000	3,062,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000	128.38520			2.37000	262.74980			0.00	0	8,880,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.35000	131.04876			2.35000	263.16031			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70500	96.61382			9.70500	96.58853			97,050,000,000.00	10,000,000	3,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.62500	97.24946		9.62500	97.22421			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	38.11829		100.00000	38.02390			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	9.89387		100.00000	9.86937			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	60.73115		100.00000	60.58075			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	28.88407		100.00000	28.81255			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.01124		100.00000	15.97158			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	8.69830		100.00000	8.67652			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.15000	107.12766		2.14000	107.22217			36,249,000,000,000.00	16,860,000,000	61,705,922,200.00
I2038	On 31/01/2038	Spot Bond	2.38000	106.16151		2.38000	106.15097			51,646,000,000,000.00	21,700,000,000	43,376,000,000.00
I2046	On 31/03/2046	Spot Bond	2.44000	104.71615		2.44000	104.70561			292,800,000,000.00	120,000,000	44,873,924,600.00
I2050	On 31/12/2050	Spot Bond	2.40000	111.51783		2.40000	111.50670			1,902,240,000,000.00	792,600,000	14,979,193,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.20000	106.84327		8.20000	106.81956			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.30518			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38039			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24504			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.16000	108.31413		8.16000	103.93352			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.70000	105.76425		8.70000	105.73938			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.30500	106.75620		9.30500	106.72938			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.09000	107.15376		8.09000	102.95215			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.52347			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11048			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.81000	112.86775		4.81000	112.84938			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.52000	99.60814		8.52000	99.58519			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.38582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.40848			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.66000		101.32429		1.66000	123.64035			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.57000		101.47294		2.57000	122.05510			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.43043			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.56154			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.97500		102.79314		8.97500	102.76836			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.74734			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.00106			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.13062			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.53000		95.62555		9.53000	95.60109			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.93500		89.05184		9.93500	89.02799			132,135,500,000.00	13,300,000	13,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50630			0.00	22,000,000	5,500,000.00
IBL49	On 02/04/2018	Spot Bond	9.05500		97.14679		9.05500	97.12315			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.98500		96.46028		9.98500	96.41068			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43848			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.45151			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.46000		97.88248		8.46000	97.86008			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.31000		96.27213		9.31000	96.24793			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.50004			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.19876			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.62500		100.00711		8.62500	99.98379			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.27000		99.96417		9.27000	99.93915			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.23000		100.37534		10.23000	100.34768			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00337		100.00000	0.00336			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.51520			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.56000	96.96018		9.56000	96.93531			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.76559		5.00000	101.75179			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.76559		5.00000	101.75179			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.34164		5.00000	100.32796			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.76559		5.00000	101.75179			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.81046		4.00000	101.79933			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.03017			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95223			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27327			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.21725		9.20000	111.18978			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09801			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09801			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.15527			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.74246		100.00000	8.72081			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.46813			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33673			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21240			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.20000	102.73364		10.20000	102.70541			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96412			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.59986			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15442			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.66459			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.62302		100.00000	5.60894			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN240U	On 10/04/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		94.51796	5.80000	99.90475				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.88889	5.80000	99.79385				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000		99.77803	5.80000	99.68320				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.44691	5.80000	99.35271				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.32567	5.90000	99.23008				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.21417	5.90000	99.11879				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.10291	5.90000	99.00775				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.97500	6.00000	98.87847				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.86241	6.00000	98.76610				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.76610	6.00000	98.65398				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		98.63799	6.00000	98.54212				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.23464				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.82303		102.31955	11.82303	102.06459				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.82303		100.20422	11.82303	100.80418				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.31701				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.00906				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.28822				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.58084	6.50000	102.56281				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.40264				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.92798				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.45862				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93655				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.21456				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.60159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64723			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.23770			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93457			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99424			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.27162			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.39800			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.49658			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.41041			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99950			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03692			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.14359			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.54482			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33708			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.21884			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.10150			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.10028			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.31769			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93688			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.84186			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70672			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72377			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73518			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.21000	102.15162		9.21000	102.12636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	7.71500	108.30743		7.71500	103.79600			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43765			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.45500	105.00562		9.45500	104.97882			234,484,000,000.00	24,800,000	24,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.85584			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.80877			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95341			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34318			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.38000	103.27227		9.38000	103.24626			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.35136			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.77760			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.66000	93.97322		3.66000	113.03084			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.14000	94.07736		4.14000	126.35582			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07748			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.83642			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.81894			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.54908			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.20375			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.14000	87.68046		4.14000	88.43307			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.14000	87.60736		4.14000	95.66875			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.66371			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.23581			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15442			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.60000	107.99180		12.60000	107.95536			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.62001			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.14000	93.07896		4.14000	126.35582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93201			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55809			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11863			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	94.51797		5.80000	94.51797			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.96823		5.80000	99.87304			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.80000	99.85719		5.80000	99.76221		116,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA411		On 13/03/2014	Spot Bond	5.80000	99.74640		5.80000	99.65163			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	99.41549		5.80000	99.32135			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.29379		5.90000	99.19826			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.18236		5.90000	99.08704			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.07117		5.90000	98.97607			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	6.00000	98.83028		6.00000	98.73404			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	6.00000	98.71802		6.00000	98.62199			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	100.00000	79.69432		100.00000	79.52070		5,660,000,000,000,000.00	56,600,000,000	37,300,000,000.00	
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.25264			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.40751			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.44814			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.92945			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81309			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.21974			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.34285			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.34089			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.23988			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.34111			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.06805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.92567			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72387			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72958			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74100			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68961			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58829			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40746			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.22601			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13441			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	55.97173		100.00000	55.83158			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	101.43838		100.00000	101.17284			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52021			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	59.06450		100.00000	58.91823			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89040			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	21.18290		100.00000	21.12986			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73750			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	52.63172		100.00000	52.49993			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	65.74896		100.00000	65.58968			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	57.99293		100.00000	57.84932			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	56.30418		100.00000	56.19735			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	57.40151		100.00000	57.25777			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	52.81391		100.00000	52.64347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.90776			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.51742			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.98000		139.52430		8.98000	139.49044			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.40019			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.17816			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47936			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.55500		94.79494		9.55500	94.77050			571,389,000,000.00	59,800,000	59,800,000.00
LGL03	On 03/04/2018	Spot Bond	9.70500		67.79319		9.70500	96.15078			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.08500		95.97651		10.08500	95.95043			98,833,000,000.00	9,800,000	37,211,300.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.02418			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.20000		101.34633		11.20000	101.31598			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.22306			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07892			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08422			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.09055			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.40724			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.65238			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.83990			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.45980			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.15364			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.73730			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		57.76306		100.00000	57.65347			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		52.63172		100.00000	52.49993			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.93077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		61.63776	100.00000	61.48341				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.24854				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.87703				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.06499				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.99504				0.00	0	150,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.61804				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.28412				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.99375				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.83612				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.26101				0.00	0	1,500,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16636				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.59107				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.21730				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.23449				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		91.99558	100.00000	91.77175				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		62.50768	100.00000	62.30820				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		56.27212	100.00000	56.13121				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.76887	100.00000	15.72982				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.49821	100.00000	38.40287				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.45000		101.59682	9.45000	101.57105				66,150,000,000.00	7,000,000	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.43684				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.32728				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.18664				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.37133			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.39023			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.48464			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.74565			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.79042			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.79000	102.90191		8.79000	102.87759			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.52000	100.60649		9.52000	100.58065			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.23500	100.18996		10.23500	100.16233			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		7.03000	103.51327		7.03000	103.49362			0.00	0	1,163,830,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09823			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14324			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.28500	101.75455		10.28500	101.72584			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.20000	104.24807		8.20000	104.22493			136,120,000,000.00	16,600,000	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92372			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.71500	99.52662		9.71500	99.50069			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.39685		100.00000	10.37110			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92693			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.41500	99.44340		9.41500	99.41828			139,342,000,000.00	14,800,000	130,000,000.00
MTN02	On 13/07/2014	Spot Bond		8.13500	101.95905		8.13500	101.93701			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		8.30000	102.45154		8.30000	102.42853			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.35500	103.38538		9.35500	103.35927			223,584,500,000.00	23,900,000	40,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.05236		100.89771	6.03708			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.13369		100.61875	6.11825			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.18448			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.18742			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.19008			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.19125			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.20769			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22657			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.38835		100.00000	0.38738			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.38835		100.00000	0.38738			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.58000	94.52112		9.58000	94.49669			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.15000	97.91320		8.15000	97.89160			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.59152			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.80500	97.86876		9.80500	97.84289			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78287			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16328			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.50756			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.30127			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.18469			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39325			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.17980			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.90000	108.53654		7.90000	108.51331			0.00	0	710,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66851			0.00	164,400,000	54,800,000.00
NBK3A		On 09/09/2019	Spot Bond	9.35000	113.96828		9.35000	113.93951			193,545,000,000.00	20,700,000	20,700,000.00
NBK4		On 28/10/2024	Spot Bond	11.15500	32.35049		11.15500	32.34112			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.30000	104.88922		8.30000	104.86579			0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60253			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.64034			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.95000		107.75630		7.95000	103.56340			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.07600			0.00	90,000,000	30,000,000.00
NBK9A	On 23/03/2016	Spot Bond	8.65000		105.31630		8.65000	105.29167			222,305,000,000.00	25,700,000	25,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08548			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	99.98002			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09273			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90668			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73772			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.86215			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.09960			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.86954			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	100.45788			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50726			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.41799			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80934			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.27415			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.25044			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.21154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30711			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.14545			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20170			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12971			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.83555			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08559			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07664			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07574			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.45210			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.39751			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.32500	103.72772		10.32500	103.92609			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.29101			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.36000	102.17699		10.36000	102.19089			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.10461			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.15000	106.64936		9.15000	106.62300			9,150,000,000,000.00	1,000,000,000	500,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.89763			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.90994			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71841			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.80500	111.76228		12.80500	111.72397			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.09006			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89795			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24887			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.80647			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.61000	159.65746		2.61000	159.64066			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.33500	100.88225		9.33500	100.85682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.12792				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.96500		102.25181	9.96500	102.22355				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00009				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.11988				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00016				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.00006				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00012				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.16500		102.24113	10.16500	102.66165				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00023				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00019				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00014				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.36500		102.23055	10.36500	102.20118				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00031				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00026				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00016				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00023				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00022				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00018				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.65000		109.77747	7.65000	104.20538				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.19000		114.48245	9.19000	114.45420				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.49000		120.00056	9.49000	119.96983				0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.50500		162.23731	2.50500	162.22070				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.66000		123.04232	9.66000	123.01044				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.58147				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.62743			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.46455			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19638			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14739			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.90831			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.88315			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.41324		100.00000	15.37591			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	28.23626		100.00000	28.16633			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.43000	105.24410		7.43000	105.22301			363,327,000,000.00	48,900,000	48,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.28999		100.00000	14.25420			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	43.62257		100.00000	43.51455			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.83082			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18475			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.44406			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	3,500,000,000	3,500,000,000.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.19216			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	100.00000	83.29648		100.00000	83.11219			4,800,000,000,000,000.00	48,000,000,000	70,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07303			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82048			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38897			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12567			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.10503			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.22911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.17259			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.12942			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.30067			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.22886			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.17446			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.37973			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.29450			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.22699			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.40608			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42125			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42808			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44324			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.50839			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52352			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51338			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.20000		109.40507		7.20000	109.38369			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.88500		96.34723		6.88500	96.32921			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40000		37.81414		8.40000	37.80559			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.34000		114.93838		7.20000	115.13010		4,913,908,806,164,000.00	69,469,864,600	42,376,300,000.00	
R158	On 15/09/2015	Spot Bond	7.20000		115.15260		7.20000	115.13010			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.10000		89.75178		7.10000	89.73448			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.20000		120.50764		7.20000	120.48409			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	7.03000		83.84777		7.03000	83.83177			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.65000		116.04236		8.58000	116.60622		8,327,572,362,390,000.00	62,725,128,600	57,715,500,000.00	
R187P	On 21/12/2026	Spot Bond	8.32000		35.17173		8.32000	35.16386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	8.24000	32.76439		8.24000	32.75712			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.10000	268.38186		2.10000	268.35734			5,896,800,000,000.00	2,808,000,000	29,999,836,400.00
R201		On 21/12/2014	Spot Bond	6.65500	103.21281		6.51500	103.30630			1,331,000,000,000.00	200,000,000	01,095,900,000.00
R202		On 07/12/2033	Spot Bond	2.26000	207.37296		2.27000	207.04765			44,474,575,256,000.00	19,679,015,600	54,522,400,000.00
R2023		On 28/02/2023	Spot Bond	8.63500	94.47388		8.53000	95.07974			2,347,015,786,901,500.00	71,802,638,900	86,697,800,000.00
R203		On 15/09/2017	Spot Bond	7.99500	104.48227		7.85500	104.88857			1,582,489,990,809,000.00	97,934,958,200	92,133,100,000.00
R2030		On 31/01/2030	Spot Bond	8.96000	92.47957		8.96000	92.45717			887,394,816,000,000.00	99,039,600,000	34,701,500,000.00
R2037		On 31/01/2037	Spot Bond	9.12500	94.61165		9.12500	94.58833			1,519,541,014,637,500.00	66,525,042,700	49,145,099,900.00
R204		On 21/12/2018	Spot Bond	8.23500	100.51255		8.10000	101.01769			2,210,892,058,984,500.00	68,475,052,700	03,645,931,500.00
R2048		On 28/02/2048	Spot Bond	9.24000	94.87180		9.24000	94.84813			2,144,703,234,828,000.00	32,110,739,700	12,657,600,000.00
R207		On 15/01/2020	Spot Bond	8.39500	95.57414		8.28500	96.04078			1,392,639,629,162,000.00	65,889,175,600	75,331,810,500.00
R208		On 31/03/2021	Spot Bond	8.52500	93.42923		8.41000	93.97771			4,498,847,233,842,500.00	27,724,015,700	03,757,968,900.00
R209		On 31/03/2036	Spot Bond	9.07500	75.78241		9.05500	75.91313			3,681,738,282,915,000.00	05,701,188,200	77,339,510,000.00
R210		On 31/03/2028	Spot Bond	2.20000	157.90901		2.24000	157.15675			9,540,300,000,000.00	4,336,500,000	21,259,100,000.00
R211		On 31/01/2017	Spot Bond	1.03000	125.86873		0.96000	126.11053			19,996,193,400,000.00	19,413,780,000	23,831,099,400.00
R212		On 31/01/2022	Spot Bond	2.00000	127.10995		2.00000	127.09863			120,269,361,200,000.00	60,134,680,600	18,690,572,700.00
R213		On 28/02/2031	Spot Bond	8.97500	82.88115		8.95500	83.01210			2,104,222,189,055,000.00	34,453,725,800	04,298,697,400.00
R214		On 28/02/2041	Spot Bond	9.16000	73.49291		9.16000	73.47473			1,672,885,991,000,000.00	82,629,475,000	43,912,058,600.00
R225C		On 15/03/2014	Spot Bond	6.37500	99.68660		6.37500	99.66925			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	6.48500	96.55245		6.48500	96.53543			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	7.26000	92.78740		7.26000	92.76912			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	7.10000	89.75178		7.10000	89.73448			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	7.02000	86.81221		7.02000	86.79567			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	7.03000	83.84777		7.03000	83.83177			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	6.57000	97.95471		6.57000	97.93744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C		On 21/12/2014	Spot Bond	6.52000	94.88293		6.52000	94.86620			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	7.17000	91.12900		7.17000	91.11137			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	7.04000	88.17619		7.04000	88.15943			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	7.02000	85.21609		7.02000	85.19994			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	7.08000	82.19205		7.08000	82.17634			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	7.83000	77.49978		7.83000	77.48343			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.88000	74.44308		7.88000	74.42728			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	8.10500	70.95512		8.10500	70.93963			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	8.08500	68.25484		8.08500	68.23998			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	8.06500	65.66996		8.06500	65.65570			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	8.05500	63.15978		8.05500	63.14608			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	8.24500	60.01816		8.24500	60.00484			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	8.22500	57.71742		8.22500	57.70465			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	8.33000	55.02998		8.33000	55.01764			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	8.30000	52.94873		8.30000	52.93690			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	8.27000	50.96089		8.27000	50.94954			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	8.24000	49.06182		8.24000	49.05094			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	8.20000	47.28947		8.20000	47.27903			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	8.16000	45.59869		8.16000	45.58867			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.52000	42.27640		8.52000	42.26671			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.48000	40.71769		8.48000	40.70840			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.44000	39.23152		8.44000	39.22261			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.40000	37.81414		8.40000	37.80559			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.36000	36.46200		8.36000	36.45379			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.32000	35.17173		8.32000	35.16386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		8.28000	33.94019		8.28000	33.93263			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.24000	32.76439		8.24000	32.75712			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.85956			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91878			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.97846			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95759			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.80535			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.99688		100.00000	12.96433			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.95150		100.00000	5.93677			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.36639			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.43181			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97605			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.38729			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.76701			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97272			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16178			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17827			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58344			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07351			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80792			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.38541			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40485			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79332			0.00	0	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56036			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.63284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92571			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50710			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	100.50618			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55424			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.76780			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68883			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68883			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.61253			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.81266			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.00906			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.93322		12.35000	102.89915			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.67851			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.85722		100.00000	12.82501			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.54227			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15029			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79131			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.62954			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91233			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97745			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.78809		100.00000	1.78366			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.69956		100.00000	9.67554			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.32810		100.00000	22.27219			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.53262		100.00000	13.51603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		17.85610	100.00000	17.81140				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.89097				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.06770				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.71000		104.77199	9.71000	104.74471				86,419,000,000.00	8,900,000	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.78000		90.61641	9.78000	100.28123				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.10500		85.68521	10.10500	103.17150				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.61506				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.45000		108.44823	8.45000	108.42343				14,365,000,000,000.00	1,700,000,000	8,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.90500		101.49878	9.90500	101.47183				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.56551				0.00	200,000,000	900,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.36109				0.00	1,550,000,000	1,910,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.54512				0.00	0	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.57376				0.00	170,000,000	200,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.56142				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.30000		103.99028	8.30000	103.96693				0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.70000		98.83517	9.70000	98.80946				0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		137.04467	2.56000	133.30587				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.66000		112.94675	8.66000	112.92030				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.52000		113.15560	8.52000	113.12952				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.45000		113.26023	8.45000	113.23433				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.25500		100.72355	9.25500	100.69837				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.59500		113.04365	8.59500	113.01737				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.56000		113.09587	8.56000	113.06968				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.21972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92054			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.42012			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95835			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.90500		103.80876		8.90500	103.78377			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.86629			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.12820			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.28191			0.00	0	2,000,000,000.00
SBS19	On 23/06/2021	Spot Bond	9.56000		104.97565		9.56000	104.94872			0.00	0	45,000,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.23000		101.56136		10.23000	101.53337			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.15133			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71137			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.28103			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.76339			0.00	0	55,700,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.20000		100.90516		9.20000	100.88009			529,920,000,000.00	57,600,000	85,457,600,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.64667		100.00000	8.60296			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.00000		114.59779		8.00000	114.57296			0.00	0	98,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.28000		94.25498		9.28000	94.23136			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.11000		94.41200		10.11000	94.38628			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.38000		107.92340		8.38000	107.89893			107,264,000,000.00	12,800,000	12,800,000.00
SBSI11	On 07/12/2023	Spot Bond	2.63000		125.81264		2.63000	257.48305			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.66000		102.56541		1.66000	123.64035			4,814,000,000,000.00	2,900,000,000	1,450,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.49000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		10.26876		100.00000	10.24333			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.27257		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.23000		108.47526		2.23000	121.67154			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.58084		6.50000	102.56281			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37419			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02183			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.77341			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.88500		98.20767		9.88500	98.18165			124,551,000,000.00	12,600,000	12,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.44018			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79058			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.13509			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.01678			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.35178			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.72013		100.00000	8.69830			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.36729			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.50000		102.75584		8.50000	102.73221			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.70000		94.12877		9.70000	96.64957			0.00	0	27,184,800.00
SNT01	On 15/09/2017	Spot Bond	9.20500		100.86937		9.20500	100.84429			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.12453			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.05467			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19295			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.05514			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.95500		102.93382		8.95500	102.90905			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.83539			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98413			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.66034			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.09000		93.77992		10.09000	93.75457			388,465,000,000.00	38,500,000	2,438,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.85931			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15691			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47690			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	10.01800		86.41727		10.01800	86.39406			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.08000		86.14092		10.08000	86.11764			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.76000		102.33822		7.76000	102.31682			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.54500		90.64993		9.54500	90.62659			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30196			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	9.03500		101.36721		9.03500	101.34246			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	8.10000		113.78551		8.10000	113.76055			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.89000		99.32704		2.89000	99.69455			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	9.05000		97.40164		9.05000	97.37796			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.23460			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.94742			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.96157			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.00000		105.44301		10.00000	105.41474			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87589			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.20455			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.22789			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.18500		74.39686		10.18500	74.42388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.83883			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.58084			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.58242			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98529			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89686			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.83750			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.77877			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.67470			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.14249			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.03827			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.03858			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.87912			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.75398			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.73797			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.70487			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.70669			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.64030			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.58013			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.66000	112.19690		7.66000	112.17374			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.18000	102.37580		9.18000	102.35056			0.00	0	20,000,000.00
T018	On 15/07/2014	Spot Bond		100.00000	76.16212		100.00000	76.01161			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	58.33379		100.00000	58.18934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		25.85401	100.00000	25.78928				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.32000		107.55390	7.32000	103.52671				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.51696				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.37833				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.09928				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.87508				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.13457				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	100.00000		81.11111	100.00000	100.00000				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	100.00000		54.71679	100.00000	100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.37459				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.45000		101.19875	8.45000	101.17561				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.55413				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.57292				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.80951	7.83000	100.78813				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.54378				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.56728				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.50196				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.54378				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.56728				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.75457	7.16000	100.72162				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.61328				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.60953				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.69947				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.68730				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.05287			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.01123			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54284			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.57292			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.90101		8.73000	100.78199			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54003			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56728			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.57000	87.64287		9.57000	95.89793			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61516			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60484			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.69760			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.69386			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98808			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99179			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57883			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.34546		101.06155	6.32961			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.54003			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.35396			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.62454			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.66202			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.05657			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00555			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.56456			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57408			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.56456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.57408			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.57883			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55885			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57408			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62638			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.62638			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62638			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70238			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.72137			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69763			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07639			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.09999			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09055			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.95000	107.07818		8.95000	107.05242			132,460,000,000.00	14,800,000	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond		8.46000	88.84398		8.46000	88.79686			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.76500	104.11775		8.76500	104.09309			291,874,500,000.00	33,300,000	5,953,300,000.00
TN20	On 17/09/2020	Spot Bond		9.61000	108.91339		9.61000	108.88515			1,496,868,015,000.00	155,761,500	25,246,300,000.00
TN23	On 06/11/2023	Spot Bond		9.71000	110.02907		9.71000	110.00025			0.00	0	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond		9.73000	98.58400		9.73000	98.55813			3,892,000,000,000.00	400,000,000	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond		9.72500	96.32949		9.72500	96.30422			843,755,587,500.00	86,761,500	6,775,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95909			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.24857			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.13628			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.13996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14025			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.15800			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.19499			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73994			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81583			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.83584			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91113		10.00000	99.88151			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91333		9.75000	99.88446			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.91461		100.00000	9.88630			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.23583			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.12356			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.79724			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.62426			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.64415			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.42158			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.51700			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.00881			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.80873			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.63847			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	98.36004			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	97.67373			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	94.51583			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	97.18885			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.36835			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	100.00000	67.35462		100.00000	67.22829			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond	100.00000		50.57297	100.00000	50.47702				0.00	0	5,000,000,000.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		90.19360	100.00000	89.97731				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62885				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.59890				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56896				0.00	700,000,000	700,000,000.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.52404				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.48551				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.49410				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.09674				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.09935				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	100.00000		84.64259	100.00000	84.45239			2,900,000,000,000,000.00	29,000,000,000	20,100,000,000.00	
TWC43U	On 12/03/2014	Spot Bond	100.00000		98.65805	100.00000	98.39911				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.65121				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.11022				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.57312				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.09822				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.81000		109.63665	9.81000	104.26614				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.72596				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.65003				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.05550				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.19500		104.60489	10.19500	104.57616				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.85625				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.89653				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.26961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.27856			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.27901			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.96455			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.99513			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.56000		113.06279		7.56000	113.03962			0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000		232.31730		1.44000	232.30019		1,440,000,000,000.00	1,000,000,000	4,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	7.50000		103.95611		7.50000	103.93496			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.36000		103.98072		8.36000	103.95720			0.00	0	13,495,400,000.00
WSP3	On 28/05/2019	Spot Bond	8.65500		103.62107		8.65500	103.59682			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.91000		102.61271		8.91000	102.58800			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.95000		102.45074		8.95000	102.42596			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.15000		90.98189		7.15000	90.96423			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.54000		99.39448		6.54000	99.37679			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.55000		97.80606		6.55000	97.78890			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.08000		89.18173		7.08000	89.16468			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.53000		95.23585		6.53000	95.21895			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.15000		90.96423		7.15000	90.94658			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	8.04500		64.33943		8.04500	64.32541			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		31.87915		100.00000	31.81866			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		16.87403		100.00000	16.84202			0.00	0	0.00

Total for j-Bonds : 67,160,464,416,792,000.00 36,900,211,900 '66 681 237 300.00

Grand Total: 67,160,465,418,982,300.00 36,900,321,573 '66 685 522 336.00