



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 17/02/2014	Any day expiry	11.06230	11.06230	10.97290	10.97290			12.88	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	52.63570	0.05264	29.46230	0.02946	13.21	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	70.33570	0.07034	136.56230	0.13656	13.21	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	30.25070	0.03025	16.65320	0.01665	13.99	3,400.00	100	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	117.95070	0.11795	193.75320	0.19375	13.99	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	16.81720	0.01682	9.17050	0.00917	14.77	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	174.51720	0.17452	256.27050	0.25627	14.77	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	1.05350	0.00105	0.59690	0.00060	18.34	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	478.75350	0.47875	567.69690	0.56770	18.34	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.05760		11.05760	10.97500	10.97500		13.75	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	558.30080	0.55830	476.77220	0.47677	17.03	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.70080	0.00070	1.77220	0.00177	17.03	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Call	124.58130	0.12458	0.00000	0.00000	14.17	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Put	46.98130	0.04698	0.00000	0.00000	14.17	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	111.36270	0.11136	69.77090	0.06977	14.05	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	53.76270	0.05376	94.77090	0.09477	14.05	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	16.64310	0.01664	11.18470	0.01118	15.85	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	259.04310	0.25904	336.18470	0.33618	15.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	11.06910		11.06910	10.98330	10.98330		13.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,769.10000	2.76910	2,683.30000	2.68330	23.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	23.12	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,069.32530	1.06933	983.69100	0.98369	18.77	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.22530	0.00023	0.39100	0.00039	18.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	503.66080	0.50366	422.40950	0.42241	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	4.56080	0.00456	9.10950	0.00911	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	494.08240	0.49408	413.19250	0.41319	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	4.98240	0.00498	9.89250	0.00989	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	484.53710	0.48454	404.03070	0.40403	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	5.43710	0.00544	10.73070	0.01073	13.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	295.93670	0.29594	229.37240	0.22937	13.90	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	26.83670	0.02684	46.07240	0.04607	13.90	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	13.29870	0.01330	9.53680	0.00954	17.30	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	534.19870	0.53420	616.23680	0.61624	17.30	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	11.07080		11.07080	10.98530	10.98530		13.93	0.00	0	10,070.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	449.13050	0.44913	371.66530	0.37167	449.131	13.73	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	8.33050	0.00833	16.36530	0.01637	8.330	13.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.07260	11.07260	10.98720	10.98720		14.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,982.60820	1.98261	1,897.21220	1.89721	1,982.608	25.50	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00820	0.00001	0.01220	0.00001	0.008	25.50	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,972.60850	1.97261	1,887.21280	1.88721	1,972.609	25.42	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00850	0.00001	0.01280	0.00001	0.009	25.42	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,962.60890	1.96261	1,877.21330	1.87721	1,962.609	25.34	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00890	0.00001	0.01330	0.00001	0.009	25.34	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	76.98840	0.07699	55.76410	0.05576	76.988	14.95	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	214.38840	0.21439	278.56410	0.27856	214.388	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.10190	11.10190	11.01980	11.01980		13.98	528,694,681.80	47,622	1,583,567.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,401.90090	3.40190	3,319.80150	3.31980	3,401.901	28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00090	0.00000	0.00150	0.00000	0.001	28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,901.90300	2.90190	2,819.80360	2.81980	2,901.903	24.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00300	0.00000	0.00360	0.00000	0.003	24.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,401.90780	2.40191	2,319.80880	2.31981	2,401.908	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00780	0.00001	0.00880	0.00001	0.008	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,851.95660	1.85196	1,769.88340	1.76988	1,851.957	18.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.05660	0.00006	0.08340	0.00008	0.057	18.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,512.16240	1.51216	1,430.18920	1.43019	1,512.162	16.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.26240	0.00026	0.38920	0.00039	0.262	16.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,502.17440	1.50217	1,420.20720	1.42021	1,502.174	16.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.27440	0.00027	0.40720	0.00041	0.274	16.90	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,492.18700	1.49219	1,410.22590	1.41023	1,492.187	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.28700	0.00029	0.42590	0.00043	0.287	16.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,402.32990	1.40233	1,320.43830	1.32044	1,402.330	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.42990	0.00043	0.63830	0.00064	0.430	16.48	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,352.43780	1.35244	1,270.59870	1.27060	1,352.438	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.53780	0.00054	0.79870	0.00080	0.538	16.27	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,302.57250	1.30257	1,220.79870	1.22080	1,302.573	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.67250	0.00067	0.99870	0.00100	0.673	16.06	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,202.95030	1.20295	1,121.35870	1.12136	1,202.950	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.05030	0.00105	1.55870	0.00156	1.050	15.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,103.53700	1.10354	1,022.23670	1.02224	1,103.537	15.22	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	1.63700	0.00164	2.43670	0.00244	1.637	15.22	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	955.17430	0.95517	874.52150	0.87452	955.174	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	3.27430	0.00327	4.72150	0.00472	3.274	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	906.01030	0.90601	825.66950	0.82567	906.010	14.47	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	4.11030	0.00411	5.86950	0.00587	4.110	14.47	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	886.39910	0.88640	806.20050	0.80620	886.399	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	4.49910	0.00450	6.40050	0.00640	4.499	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	857.04900	0.85705	777.08490	0.77708	857.049	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	5.14900	0.00515	7.28490	0.00728	5.149	14.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	808.33600	0.80834	728.82540	0.72883	808.336	14.10	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	6.43600	0.00644	9.02540	0.00903	6.436	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	798.62780	0.79863	719.21820	0.71922	798.628	14.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	6.72780	0.00673	9.41820	0.00942	6.728	14.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	779.24950	0.77925	700.05370	0.70005	779.249	13.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	7.34950	0.00735	10.25370	0.01025	7.350	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	769.58050	0.76958	690.49770	0.69050	769.581	13.95	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	7.68050	0.00768	10.69770	0.01070	7.680	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	759.92570	0.75993	680.96000	0.68096	759.926	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	8.02570	0.00803	11.16000	0.01116	8.026	13.91	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	711.88300	0.71188	633.56930	0.63357	711.883	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	9.98300	0.00998	13.76930	0.01377	9.983	13.73	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	664.28430	0.66428	586.74970	0.58675	664.284	13.54	0.00	0	3,793.00

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	10.45	Put	12.38430	0.01238		16.94970	0.01695	12.384	13.54	0.00	0	1,750.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	617.21900	0.61722		542.18190	0.54218	617.219	13.35	0.00	0	2,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	15.31900	0.01532		22.38190	0.02238	15.319	13.35	0.00	0	2,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	570.79070	0.57079		498.89310	0.49889	570.791	13.17	0.00	0	50.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	18.89070	0.01889		29.09310	0.02909	18.891	13.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	526.74000	0.52674		457.05360	0.45705	526.740	13.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	24.84000	0.02484		37.25360	0.03725	24.840	13.24	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	518.09040	0.51809		448.87510	0.44888	518.090	13.25	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	26.19040	0.02619		39.07510	0.03908	26.190	13.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	484.06770	0.48407		416.83090	0.41683	484.068	13.31	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	32.16770	0.03217		47.03090	0.04703	32.168	13.31	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	459.19020	0.45919		393.53780	0.39354	459.190	13.36	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	37.29020	0.03729		53.73780	0.05374	37.290	13.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	442.92940	0.44293		378.37910	0.37838	442.929	13.39	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	41.02940	0.04103		58.57910	0.05858	41.029	13.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	403.48420	0.40348		341.83650	0.34184	403.484	13.46	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	51.58420	0.05158		72.03650	0.07204	51.584	13.46	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	365.88000	0.36588		307.32080	0.30732	365.880	13.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	63.98000	0.06398		87.52080	0.08752	63.980	13.53	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	337.20770	0.33721		281.23020	0.28123	337.208	13.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	75.30770	0.07531		101.43020	0.10143	75.308	13.59	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	330.24300	0.33024		274.92490	0.27492	330.243	13.61	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	78.34300	0.07834		105.12490	0.10512	78.343	13.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	296.67560	0.29668		244.71330	0.24471	296.676	13.68	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	94.77560	0.09478		124.91330	0.12491	94.776	13.68	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	290.21810	0.29022		238.93800	0.23894	290.218	13.70	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	98.31810	0.09832		129.13800	0.12914	98.318	13.70	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	271.36640	0.27137		222.14500	0.22215	271.366	13.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	109.46640	0.10947		142.34500	0.14235	109.466	13.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	236.03610	0.23604		190.96930	0.19097	236.036	13.83	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	134.13610	0.13414		171.16930	0.17117	134.136	13.83	0.00	0	1,300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	214.25460	0.21425		173.79170	0.17379	214.255	13.89	0.00	0	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	152.35460	0.15235		193.99170	0.19399	152.355	13.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	184.23810	0.18424		150.57430	0.15057	184.238	13.98	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	182.33810	0.18234		230.77430	0.23077	182.338	13.98	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	163.71390	0.16371		133.40930	0.13341	163.714	14.21	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	211.81390	0.21181		263.60930	0.26361	211.814	14.21	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	145.24630	0.14525		118.07070	0.11807	145.246	14.45	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	243.34630	0.24335		298.27070	0.29827	243.346	14.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	128.69310	0.12869		104.40720	0.10441	128.693	14.68	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	276.79310	0.27679		334.60720	0.33461	276.793	14.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	69.50680	0.06951		56.19060	0.05619	69.507	15.85	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	467.60680	0.46761		536.39060	0.53639	467.607	15.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	38.06690	0.03807		31.51190	0.03151	38.067	17.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	686.16690	0.68617		761.71190	0.76171	686.167	17.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	21.89460	0.02189		18.51290	0.01851	21.895	18.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	919.99460	0.91999		998.71290	0.99871	919.995	18.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	12.98950	0.01299		10.99810	0.01100	12.990	19.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,161.08950	1.16109		1,241.19810	1.24120	1,161.089	19.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	7.64890	0.00765		6.63650	0.00664	7.649	20.87	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,405.74890	1.40575		1,486.83650	1.48684	1,405.749	20.87	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	5.66330	0.00566		4.99230	0.00499	5.663	21.55	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,553.76330	1.55376		1,635.19230	1.63519	1,553.763	21.55	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	5.13870	0.00514		4.55450	0.00455	5.139	21.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,603.23870	1.60324		1,684.75450	1.68475	1,603.239	21.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	3.87350	0.00387		3.49060	0.00349	3.874	22.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,751.97350	1.75197		1,833.69060	1.83369	1,751.974	22.44	0.00	0	0.00

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	13.00	Call	2.95970	0.00296	2.71280	0.00271	2.960	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,901.05970	1.90106	1,982.91280	1.98291	1,901.060	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.06300	0.00006	0.02500	0.00003	0.063	24.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,148.16300	3.14816	3,230.22500	3.23022	3,148.163	24.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.02370	0.00002	0.00840	0.00001	0.024	24.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,398.12370	3.39812	3,480.20840	3.48021	3,398.124	24.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00070	0.00000	0.00020	0.00000	0.001	24.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,248.10070	4.24810	4,330.20020	4.33020	4,248.101	24.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00010	0.00000	0.00000	0.00000	0.000	24.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,598.10010	4.59810	4,680.20000	4.68020	4,598.100	24.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.10540	11.10540	11.02330	11.02330		14.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,015.44540	2.01545	1,933.36350	1.93336	2,015.445	19.14	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.04540	0.00005	0.06350	0.00006	0.045	19.14	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,005.44730	2.00545	1,923.36620	1.92337	2,005.447	19.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.04730	0.00005	0.06620	0.00007	0.047	19.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,995.44930	1.99545	1,913.36910	1.91337	1,995.449	19.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.04930	0.00005	0.06910	0.00007	0.049	19.05	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.11770	11.11770	11.03530	11.03530		14.12	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,817.71220	2.81771	2,735.31530	2.73532	2,817.712	22.92	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01220	0.00001	0.01530	0.00002	0.012	22.92	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,021.56330	1.02156	940.84420	0.94084	1,021.563	14.08	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	3.86330	0.00386	5.54420	0.00554	3.863	14.08	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.11950	11.11950	11.03700	11.03700		14.15	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	401.47050	0.40147	343.31790	0.34332	401.471	13.69	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	81.97050	0.08197	106.31790	0.10632	81.970	13.69	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	58.75500	0.05875	49.46800	0.04947	58.755	16.91	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	689.25500	0.68925	762.46800	0.76247	689.255	16.91	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.17090	11.17090	11.08820	11.08820		14.39	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,870.99580	2.87100	2,788.31690	2.78832	2,870.996	20.20	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.09580	0.00010	0.11690	0.00012	0.096	20.20	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,239.33380	1.23933	1,158.67520	1.15868	1,239.334	14.33	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	8.43380	0.00843	10.47520	0.01048	8.434	14.33	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	491.51330	0.49151	434.68510	0.43469	491.513	13.76	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	120.61330	0.12061	146.48510	0.14649	120.613	13.76	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	86.10500	0.08611	76.29920	0.07630	86.105	17.56	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	915.20500	0.91520	988.09920	0.98810	915.205	17.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.23030	11.23030	11.14630	11.14630		14.73	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,308.66490	1.30866	1,227.63340	1.22763	1,308.665	14.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	18.36490	0.01836	21.33340	0.02133	18.365	14.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,299.08970	1.29909	1,218.13170	1.21813	1,299.090	14.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	18.78970	0.01879	21.83170	0.02183	18.790	14.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,289.52390	1.28952	1,208.64170	1.20864	1,289.524	14.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	19.22390	0.01922	22.34170	0.02234	19.224	14.32	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.23230	11.23230	11.14820	11.14820		14.76	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,932.79500	2.93279	2,848.71490	2.84871	2,932.795	19.47	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.49500	0.00050	0.51490	0.00051	0.495	19.47	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,121.74160	1.12174	1,044.21100	1.04421	1,121.742	13.86	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	29.44160	0.02944	36.01100	0.03601	29.442	13.86	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.23430	11.23430	11.15010	11.15010		14.78	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	586.47280	0.58647	530.16940	0.53017	586.473	13.82	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	152.17280	0.15217	180.06940	0.18007	152.173	13.82	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	121.70960	0.12171	109.70760	0.10971	121.710	18.00	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,087.40960	1.08741	1,159.60760	1.15961	1,087.410	18.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.26600	11.26600	11.18100	11.18100		14.88	11,266,000.00	1,000	188,293.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,266.44210	3.26644	3,181.46050	3.18146	3,266.442	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.44210	0.00044	0.46050	0.00046	0.442	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,817.08290	2.81708	2,732.21490	2.73221	2,817.083	18.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.08290	0.00108	1.21490	0.00121	1.083	18.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,627.57140	2.62757	2,542.81350	2.54281	2,627.571	17.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.57140	0.00157	1.81350	0.00181	1.571	17.93	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,517.94730	2.51795	2,433.28210	2.43328	2,517.947	17.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	1.94730	0.00195	2.28210	0.00228	1.947	17.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,488.06440	2.48806	2,403.42910	2.40343	2,488.064	17.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.06440	0.00206	2.42910	0.00243	2.064	17.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,468.14620	2.46815	2,383.53220	2.38353	2,468.146	17.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	2.14620	0.00215	2.53220	0.00253	2.146	17.41	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,269.16330	2.26916	2,184.87120	2.18487	2,269.163	16.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	3.16330	0.00316	3.87120	0.00387	3.163	16.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,071.02480	2.07102	1,987.07230	1.98707	2,071.025	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.02480	0.00502	6.07230	0.00607	5.025	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,688.00370	1.68800	1,605.20470	1.60520	1,688.004	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	12.00370	0.01200	14.20470	0.01420	12.004	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,678.26800	1.67827	1,595.51040	1.59551	1,678.268	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	12.26800	0.01227	14.51040	0.01451	12.268	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,668.53790	1.66854	1,585.82230	1.58582	1,668.538	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	12.53790	0.01254	14.82230	0.01482	12.538	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,532.95120	1.53295	1,450.91170	1.45091	1,532.951	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	16.95120	0.01695	19.91170	0.01991	16.951	14.94	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,504.06990	1.50407	1,422.19770	1.42220	1,504.070	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	18.06990	0.01807	21.19770	0.02120	18.070	14.87	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,484.85370	1.48485	1,403.09790	1.40310	1,484.854	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	18.85370	0.01885	22.09790	0.02210	18.854	14.82	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,322.92110	1.32292	1,242.33670	1.24234	1,322.921	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	26.92110	0.02692	31.33670	0.03134	26.921	14.41	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,294.64230	1.29464	1,214.30250	1.21430	1,294.642	14.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	28.64230	0.02864	33.30250	0.03330	28.642	14.34	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,285.23840	1.28524	1,204.98260	1.20498	1,285.238	14.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	29.23840	0.02924	33.98260	0.03398	29.238	14.32	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,173.34570	1.17335	1,094.93270	1.09493	1,173.346	14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	37.34570	0.03735	43.93270	0.04393	37.346	14.03	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,154.88880	1.15489	1,077.19450	1.07719	1,154.889	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	38.88880	0.03889	46.19450	0.04619	38.889	13.98	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	854.56660	0.85457	784.22610	0.78423	854.567	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	88.56660	0.08857	103.22610	0.10323	88.567	13.83	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	798.75050	0.79875	730.29630	0.73030	798.751	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	102.75050	0.10275	119.29630	0.11930	102.750	13.80	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	752.23250	0.75223	685.50250	0.68550	752.233	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	116.23250	0.11623	134.50250	0.13450	116.233	13.78	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	744.60260	0.74460	678.16970	0.67817	744.603	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	118.60260	0.11860	137.16970	0.13717	118.603	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	737.00880	0.73701	670.87560	0.67088	737.009	13.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	121.00880	0.12101	139.87560	0.13988	121.009	13.77	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	633.05690	0.63306	575.10970	0.57511	633.057	13.96	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	167.05690	0.16706	194.10970	0.19411	167.057	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	571.21820	0.57122	517.27530	0.51728	571.218	14.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	205.21820	0.20522	236.27530	0.23628	205.218	14.16	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	514.08510	0.51409	464.17930	0.46418	514.085	14.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	248.08510	0.24809	283.17930	0.28318	248.085	14.37	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Call	432.26170	0.43226	388.73090	0.38873	432.262	14.70	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Put	326.26170	0.32626	367.73090	0.36773	326.262	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	413.59690	0.41360	371.61710	0.37162	413.597	14.78	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	347.59690	0.34760	390.61710	0.39062	347.597	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Call	348.56750	0.34857	313.74000	0.31374	348.568	15.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Put	442.56750	0.44257	492.74000	0.49274	442.568	15.22	0.00	0	100.00

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		11.50	Call	301.04220	0.30104		270.84800	0.27085	301.042	15.65	0.00	0	10,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future		11.50	Put	535.04220	0.53504		589.84800	0.58985	535.042	15.65	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future		11.60	Call	271.29340	0.27129		244.10910	0.24411	271.293	15.96	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future		11.60	Put	605.29340	0.60529		663.10910	0.66311	605.293	15.96	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		11.90	Call	200.16760	0.20017		180.67240	0.18067	200.168	16.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		11.90	Put	834.16760	0.83417		899.67240	0.89967	834.168	16.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.00	Call	181.67740	0.18168		164.16280	0.16416	181.677	17.23	0.00	0	41,682.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.00	Put	915.67740	0.91568		983.16280	0.98316	915.677	17.23	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.05	Call	173.19950	0.17320		156.60100	0.15660	173.200	17.39	0.00	0	21,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.05	Put	957.19950	0.95720		1,025.60100	1.02560	957.199	17.39	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.20	Call	150.49270	0.15049		136.36230	0.13636	150.493	17.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.20	Put	1,084.49270	1.08449		1,155.36230	1.15536	1,084.493	17.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.24	Call	145.06500	0.14507		131.52840	0.13153	145.065	18.02	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.24	Put	1,119.06500	1.11906		1,190.52840	1.19053	1,119.065	18.02	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.50	Call	115.10860	0.11511		104.73680	0.10474	115.109	18.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.50	Put	1,349.10860	1.34911		1,423.73680	1.42374	1,349.109	18.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.90	Call	82.81880	0.08282		75.91760	0.07592	82.819	20.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		12.90	Put	1,716.81880	1.71682		1,794.91760	1.79492	1,716.819	20.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		13.30	Call	61.69950	0.06170		57.03350	0.05703	61.699	21.46	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		13.30	Put	2,095.69950	2.09570		2,176.03350	2.17603	2,095.700	21.46	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		13.65	Call	52.47020	0.05247		50.05610	0.05006	52.470	22.95	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		13.65	Put	2,436.47020	2.43647		2,519.05610	2.51906	2,436.470	22.95	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		14.00	Call	50.09120	0.05009		48.22700	0.04823	50.091	24.92	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future		14.00	Put	2,784.09120	2.78409		2,867.22700	2.86723	2,784.091	24.92	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry				11.27600	11.27600		11.19060	11.19060		15.02	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		8.78	Call	2,498.32350	2.49832		2,413.34110	2.41334	2,498.324	17.41	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		8.78	Put	2.32350	0.00232		2.74110	0.00274	2.323	17.41	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		10.13	Call	1,185.23630	1.18524		1,106.57920	1.10658	1,185.236	14.01	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		10.13	Put	39.23630	0.03924		45.97920	0.04598	39.236	14.01	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		12.24	Call	153.67280	0.15367		139.56500	0.13957	153.673	17.97	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry		12.24	Put	1,117.67280	1.11767		1,188.96500	1.18897	1,117.673	17.97	0.00	0	0.00
\$ / R	On	27/06/2014	Any day expiry				11.29380	11.29380		11.20800	11.20800		15.06	0.00	0	0.00
\$ / R	On	27/06/2014	Any day expiry		8.30	Call	2,994.94200	2.99494		2,909.24730	2.90925	2,994.942	18.78	0.00	0	0.00
\$ / R	On	27/06/2014	Any day expiry		8.30	Put	1.14200	0.00114		1.24730	0.00125	1.142	18.78	0.00	0	4,700.00
\$ / R	On	27/06/2014	Any day expiry		10.82	Call	657.71860	0.65772		600.82250	0.60082	657.719	14.00	0.00	0	4,700.00
\$ / R	On	27/06/2014	Any day expiry		10.82	Put	183.91860	0.18392		212.82250	0.21282	183.919	14.00	0.00	0	0.00
\$ / R	On	30/06/2014	Any day expiry				11.29980	11.29980		11.21380	11.21380		15.03	0.00	0	0.00
\$ / R	On	30/06/2014	Any day expiry		10.80	Call	677.58890	0.67759		619.80180	0.61980	677.589	13.93	0.00	0	0.00
\$ / R	On	30/06/2014	Any day expiry		10.80	Put	177.78890	0.17779		206.00180	0.20600	177.789	13.93	0.00	0	500.00
\$ / R	On	30/06/2014	Any day expiry		12.40	Call	153.11750	0.15312		139.68810	0.13969	153.118	18.38	0.00	0	500.00
\$ / R	On	30/06/2014	Any day expiry		12.40	Put	1,253.31750	1.25332		1,325.88810	1.32589	1,253.318	18.38	0.00	0	0.00
\$ / R	On	28/07/2014	Any day expiry				11.35530	11.35530		11.26780	11.26780		15.20	0.00	0	0.00
\$ / R	On	28/07/2014	Any day expiry		8.30	Call	3,057.37350	3.05737		2,970.03120	2.97003	3,057.373	18.31	0.00	0	0.00
\$ / R	On	28/07/2014	Any day expiry		8.30	Put	2.07350	0.00207		2.23120	0.00223	2.073	18.31	0.00	0	4,700.00
\$ / R	On	28/07/2014	Any day expiry		10.82	Call	736.99910	0.73700		678.49150	0.67849	736.999	13.98	0.00	0	4,700.00
\$ / R	On	28/07/2014	Any day expiry		10.82	Put	201.69910	0.20170		230.69150	0.23069	201.699	13.98	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry				11.35730	11.35730		11.26970	11.26970		15.21	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry		10.80	Call	752.29310	0.75229		693.02850	0.69303	752.293	13.95	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry		10.80	Put	194.99310	0.19499		223.32850	0.22333	194.993	13.95	0.00	0	500.00
\$ / R	On	29/07/2014	Any day expiry		11.10	Call	582.44240	0.58244		532.83630	0.53284	582.442	14.64	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry		11.10	Put	325.14240	0.32514		363.13630	0.36314	325.142	14.64	0.00	0	201.00
\$ / R	On	29/07/2014	Any day expiry		12.09	Call	255.29020	0.25529		233.65380	0.23365	255.290	17.30	0.00	0	201.00
\$ / R	On	29/07/2014	Any day expiry		12.09	Put	987.99020	0.98799		1,053.95380	1.05395	987.990	17.30	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry		12.62	Call	172.91340	0.17291		158.90420	0.15890	172.913	18.83	0.00	0	500.00
\$ / R	On	29/07/2014	Any day expiry		12.62	Put	1,435.61340	1.43561		1,509.20420	1.50920	1,435.613	18.83	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry				11.40580	11.40580		11.31790	11.31790		15.37	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry		9.99	Call	1,472.13640	1.47214		1,389.61180	1.38961	1,472.136	14.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	56.33640	0.05634		61.71180	0.06171	56.336	14.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,462.98250	1.46298	1,380.53010	1.38053	1,462.983	14.61	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	57.18250	0.05718	62.63010	0.06263	57.183	14.61	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,453.84160	1.45384	1,371.46250	1.37146	1,453.842	14.59	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	58.04160	0.05804	63.56250	0.06356	58.042	14.59	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,171.81270	1.17181	1,096.90890	1.09691	1,171.813	14.07	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	96.01270	0.09601	109.00890	0.10901	96.013	14.07	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	307.10680	0.30711	282.67500	0.28267	307.107	17.17	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	971.30680	0.97131	1,034.77500	1.03478	971.307	17.17	0.00	0	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.41690	11.41690	11.32870	11.32870		15.36	0.00	0	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	829.34220	0.82934	765.14980	0.76515	829.342	14.09	0.00	0	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	212.44220	0.21244	236.44980	0.23645	212.442	14.09	0.00	0	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	192.23140	0.19223	178.14770	0.17815	192.231	19.18	0.00	0	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,605.33140	1.60533	1,679.44770	1.67945	1,605.331	19.18	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.45880	11.45880	11.36980	11.36980		15.50	0.00	0	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,561.12090	3.56112	3,472.74440	3.47274	3,561.121	19.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.32090	0.00232	2.94440	0.00294	2.321	19.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,064.60050	3.06460	2,976.47000	2.97647	3,064.600	18.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	5.80050	0.00580	6.67000	0.00667	5.800	18.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,669.52390	2.66952	2,581.77450	2.58177	2,669.524	17.11	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	10.72390	0.01072	11.97450	0.01197	10.724	17.11	0.00	0	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,590.89230	2.59089	2,503.23260	2.50323	2,590.892	16.93	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.09230	0.01209	13.43260	0.01343	12.092	16.93	0.00	0	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,571.25940	2.57126	2,483.62230	2.48362	2,571.259	16.88	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	12.45940	0.01246	13.82230	0.01382	12.459	16.88	0.00	0	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,473.25630	2.47326	2,385.73980	2.38574	2,473.256	16.64	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.45630	0.01446	15.93980	0.01594	14.456	16.64	0.00	0	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,181.66570	2.18167	2,094.93510	2.09494	2,181.666	16.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	22.86570	0.02287	25.13510	0.02514	22.866	16.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,895.07700	1.89508	1,809.46490	1.80946	1,895.077	15.42	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	36.27700	0.03628	39.66490	0.03966	36.277	15.42	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,726.22610	1.72623	1,641.51780	1.64152	1,726.226	15.07	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	47.42610	0.04743	51.71780	0.05172	47.426	15.07	0.00	0	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,615.29370	1.61529	1,531.31140	1.53131	1,615.294	14.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	56.49370	0.05649	61.51140	0.06151	56.494	14.83	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,524.01450	1.52401	1,440.72570	1.44073	1,524.015	14.64	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	65.21450	0.06521	70.92570	0.07093	65.214	14.64	0.00	0	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,353.97820	1.35398	1,272.26080	1.27226	1,353.978	14.27	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	85.17820	0.08518	92.46080	0.09246	85.178	14.27	0.00	0	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,336.36750	1.33637	1,255.25810	1.25526	1,336.368	14.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	87.56750	0.08757	95.45810	0.09546	87.568	14.23	0.00	0	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,318.81820	1.31882	1,238.78610	1.23879	1,318.818	14.19	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	90.01820	0.09002	98.98610	0.09899	90.018	14.19	0.00	0	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,266.53620	1.26654	1,189.95320	1.18995	1,266.536	14.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	97.73620	0.09774	110.15320	0.11015	97.736	14.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,257.87880	1.25788	1,181.89980	1.18190	1,257.879	14.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	99.07880	0.09908	112.09980	0.11210	99.079	14.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,249.67360	1.24967	1,173.87380	1.17387	1,249.674	14.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	100.87360	0.10087	114.07380	0.11407	100.874	14.06	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,193.05340	1.19305	1,118.41370	1.11841	1,193.053	14.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	114.25340	0.11425	128.61370	0.12861	114.253	14.08	0.00	0	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,098.94520	1.09895	1,026.40430	1.02640	1,098.945	14.11	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	140.14520	0.14015	156.60430	0.15660	140.145	14.11	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	786.16420	0.78616	729.96520	0.72997	786.164	14.34	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	277.36420	0.27736	310.16520	0.31017	277.364	14.34	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	523.37700	0.52338	483.68680	0.48369	523.377	15.65	0.00	0	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	574.57700	0.57458	623.88680	0.62389	574.577	15.65	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	372.15020	0.37215		344.03540	0.34404	372.150	16.89	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	913.35020	0.91335		974.23540	0.97424	913.350	16.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	348.24520	0.34825		322.10190	0.32210	348.245	17.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	989.44520	0.98945		1,052.30190	1.05230	989.445	17.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	296.38440	0.29638		274.62760	0.27463	296.384	17.80	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,187.58440	1.18758		1,254.82760	1.25483	1,187.584	17.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	289.02900	0.28903		267.90530	0.26791	289.029	17.91	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,220.22900	1.22023		1,288.10530	1.28811	1,220.229	17.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	280.16460	0.28016		259.80780	0.25981	280.165	18.04	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,261.36460	1.26136		1,330.00780	1.33001	1,261.365	18.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	254.10270	0.25410		235.59230	0.23559	254.103	18.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,395.30270	1.39530		1,465.79230	1.46579	1,395.303	18.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	184.31450	0.18431		171.81580	0.17182	184.315	19.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,875.51450	1.87551		1,952.01580	1.95202	1,875.515	19.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	145.66780	0.14567		136.57010	0.13657	145.668	20.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,286.86780	2.28687		2,366.77010	2.36677	2,286.868	20.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	131.09250	0.13109		130.15190	0.13015	131.093	22.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,672.29250	2.67229		2,760.35190	2.76035	2,672.293	22.46	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.48310	11.48310		11.39350	11.39350		15.63	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	912.22990	0.91223		845.39690	0.84540	912.230	14.28	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	229.12990	0.22913		251.89690	0.25190	229.130	14.28	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	205.14110	0.20514		191.30810	0.19131	205.141	19.61	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	1,822.04110	1.82204		1,897.80810	1.89781	1,822.041	19.61	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.55600	11.55600		11.46480	11.46480		15.74	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	997.06420	0.99706		929.85750	0.92986	997.064	14.32	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	241.06420	0.24106		265.05750	0.26506	241.064	14.32	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	225.81650	0.22582		211.95220	0.21195	225.817	19.88	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	1,999.81650	1.99982		2,077.15220	2.07715	1,999.816	19.88	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.56920	11.56920		11.47780	11.47780		15.73	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,509.42560	1.50943		1,426.56950	1.42657	1,509.426	14.49	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	100.22560	0.10023		108.76950	0.10877	100.226	14.49	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	502.47220	0.50247		467.74680	0.46775	502.472	16.56	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	843.27220	0.84327		899.94680	0.89995	843.272	16.56	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.61670	11.61670		11.52520	11.52520		15.83	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	1,067.23800	1.06724		999.37680	0.99938	1,067.238	14.39	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	250.53800	0.25054		274.17680	0.27418	250.538	14.39	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	232.73370	0.23273		219.54750	0.21955	232.734	20.29	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,226.03370	2.22603		2,304.34750	2.30435	2,226.034	20.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.65680	11.65680		11.56500	11.56500		15.94	0.00	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,663.91170	3.66391		3,572.81940	3.57282	3,663.912	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	7.11170	0.00711		7.81940	0.00782	7.112	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,220.85080	3.22085		3,129.79210	3.12979	3,220.851	17.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	14.05080	0.01405		14.79210	0.01479	14.051	17.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,171.70210	3.17170		3,080.69440	3.08069	3,171.702	17.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	14.90210	0.01490		15.69440	0.01569	14.902	17.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,122.60100	3.12260		3,031.64830	3.03165	3,122.601	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	15.80100	0.01580		16.64830	0.01665	15.801	17.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,683.29160	2.68329		2,593.01880	2.59302	2,683.292	16.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	26.49160	0.02649		28.01880	0.02802	26.492	16.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Call	2,261.87310	2.26187		2,173.42770	2.17343	2,261.873	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	45.07310	0.04507		48.42770	0.04843	45.073	15.61	446,674.42	9,910	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,205.74850	2.20575		2,117.55560	2.11756	2,205.749	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	48.94850	0.04895		52.55560	0.05256	48.949	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	2,149.90810	2.14991		2,061.98590	2.06199	2,149.908	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	53.10810	0.05311		56.98590	0.05699	53.108	15.46	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,112.84840	2.11285		2,025.11540	2.02512	2,112.848	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	56.04840	0.05605		60.11540	0.06012	56.048	15.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014		Foreign Exchange Future	9.88	Call	1,857.61230	1.85761	1,771.45300	1.77145	1,857.612	15.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.88	Put	80.81230	0.08081	86.45300	0.08645	80.812	15.04	0.00	0	79,241.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,750.78070	1.75078	1,665.44400	1.66544	1,750.781	14.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	93.98070	0.09398	100.44400	0.10044	93.981	14.89	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,425.00540	1.42501	1,342.99320	1.34299	1,425.005	14.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	148.20540	0.14821	157.99320	0.15799	148.205	14.39	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,326.74260	1.32674	1,252.03210	1.25203	1,326.743	14.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	169.94260	0.16994	187.03210	0.18703	169.943	14.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.55	Call	1,289.53630	1.28954	1,215.66530	1.21567	1,289.536	14.27	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.55	Put	182.73630	0.18274	200.66530	0.20067	182.736	14.27	0.00	0	900.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Call	1,181.78810	1.18179	1,110.49860	1.11050	1,181.788	14.38	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Put	224.98810	0.22499	245.49860	0.24550	224.988	14.38	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.93	Call	1,028.15910	1.02816	961.03110	0.96103	1,028.159	14.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.93	Put	301.35910	0.30136	326.03110	0.32603	301.359	14.55	0.00	0	79,241.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.96	Call	1,009.17590	1.00918	943.16770	0.94317	1,009.176	14.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.96	Put	312.37590	0.31238	338.16770	0.33817	312.376	14.57	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	984.24870	0.98425	921.41070	0.92141	984.249	14.60	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	327.44870	0.32745	356.41070	0.35641	327.449	14.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.10	Call	926.65310	0.92665	0.00000	0.00000	926.653	14.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.10	Put	369.85310	0.36985	0.00000	0.00000	369.853	14.74	1,832,622.11	4,955	4,955.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.11	Call	921.33700	0.92134	864.14160	0.86414	921.337	14.76	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.11	Put	374.53700	0.37454	409.14160	0.40914	374.537	14.76	0.00	0	7,471.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Call	874.83800	0.87484	820.01560	0.82002	874.838	14.96	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Put	418.03800	0.41804	455.01560	0.45502	418.038	14.96	0.00	0	250.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	736.78530	0.73679	689.55930	0.68956	736.785	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	579.98530	0.57999	624.55930	0.62456	579.985	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	557.21360	0.55721	521.13830	0.52114	557.214	16.69	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	900.41360	0.90041	956.13830	0.95614	900.414	16.69	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	554.18400	0.55418	518.31180	0.51831	554.184	16.71	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	907.38400	0.90738	963.31180	0.96331	907.384	16.71	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Call	428.33970	0.42834	401.36760	0.40137	428.340	17.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Put	1,271.53970	1.27154	1,336.36760	1.33637	1,271.540	17.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Call	335.74170	0.33574	315.16980	0.31517	335.742	18.87	3,327,200.25	9,910	4,955.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Put	1,678.94170	1.67894	1,750.16980	1.75017	1,678.942	18.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.06	Call	326.41250	0.32641	306.54150	0.30654	326.413	19.00	0.00	0	7,471.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.06	Put	1,729.61250	1.72961	1,801.54150	1.80154	1,729.613	19.00	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.26	Call	297.81700	0.29782	280.11010	0.28011	297.817	19.42	0.00	0	79,241.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.26	Put	1,901.01700	1.90102	1,975.11010	1.97511	1,901.017	19.42	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Call	256.88460	0.25688	242.32260	0.24232	256.885	20.14	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Put	2,200.08460	2.20008	2,277.32260	2.27732	2,200.085	20.14	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Call	213.35110	0.21335	210.62920	0.21063	213.351	21.78	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Put	2,756.55110	2.75655	2,845.62920	2.84563	2,756.551	21.78	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.23	Call	212.64130	0.21264	210.03240	0.21003	212.641	21.90	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.23	Put	2,785.84130	2.78584	2,875.03240	2.87503	2,785.841	21.90	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.84	Call	202.59390	0.20259	201.96200	0.20196	202.594	24.33	0.00	0	900.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.84	Put	3,385.79390	3.38579	3,476.96200	3.47696	3,385.794	24.33	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry			11.66390	11.66390	11.57200	11.57200		15.93	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry	10.80	Call	1,120.57020	1.12057	1,050.95600	1.05096	1,120.570	14.44	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry	10.80	Put	256.67020	0.25667	278.95600	0.27896	256.670	14.44	0.00	0	500.00
\$ / R	On	15/12/2014		Any day expiry	13.80	Call	240.38620	0.24039	227.24860	0.22725	240.386	20.54	0.00	0	500.00
\$ / R	On	15/12/2014		Any day expiry	13.80	Put	2,376.48620	2.37649	2,455.24860	2.45525	2,376.486	20.54	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry			11.76790	11.76790	11.67500	11.67500		16.11	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry	10.80	Call	1,235.82480	1.23582	1,164.94630	1.16495	1,235.825	14.53	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry	10.80	Put	267.92480	0.26792	289.94630	0.28995	267.925	14.53	0.00	0	300.00
\$ / R	On	28/01/2015		Any day expiry	14.27	Call	263.24220	0.26324	252.42670	0.25243	263.242	21.47	0.00	0	300.00
\$ / R	On	28/01/2015		Any day expiry	14.27	Put	2,765.34220	2.76534	2,847.42670	2.84743	2,765.342	21.47	0.00	0	0.00
\$ / R	On	25/02/2015		Any day expiry			11.83530	11.83530	11.74200	11.74200		16.30	0.00	0	0.00

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 25/02/2015	Any day expiry	10.80	Call	1,309.92380	1.30992	1,238.42430	1.23842	1,309.924	14.59	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	274.62380	0.27462	296.42430	0.29642	274.624	14.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	285.54460	0.28554	277.64030	0.27764	285.545	21.91	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	2,950.24460	2.95024	3,035.64030	3.03564	2,950.245	21.91	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.88370	11.88370	11.78990	11.78990		16.42	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,239.92240	1.23992	1,172.44790	1.17245	1,239.922	14.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	346.22240	0.34622	372.54790	0.37255	346.222	14.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,233.71940	1.23372	1,166.41090	1.16641	1,233.719	14.86	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	350.01940	0.35002	376.51090	0.37651	350.019	14.86	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,227.53680	1.22754	1,160.39850	1.16040	1,227.537	14.87	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	353.83680	0.35384	380.49850	0.38050	353.837	14.87	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.91170	11.91170	11.81760	11.81760		16.45	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,394.03100	1.39403	1,323.02180	1.32302	1,394.031	14.72	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	282.33100	0.28233	305.42180	0.30542	282.331	14.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	308.23210	0.30823	303.88220	0.30388	308.232	22.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,246.53210	3.24653	3,336.28220	3.33628	3,246.532	22.72	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.99320	11.99320	11.89820	11.89820		16.67	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,480.52490	1.48052	1,409.27210	1.40927	1,480.525	14.77	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	287.32490	0.28732	311.07210	0.31107	287.325	14.77	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	334.51330	0.33451	327.40020	0.32740	334.513	23.28	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,491.31330	3.49131	3,579.20020	3.57920	3,491.313	23.28	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.06710	12.06710	11.97130	11.97130		16.78	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,562.52770	1.56253	1,487.38890	1.48739	1,562.528	14.91	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	295.42770	0.29543	316.08890	0.31609	295.428	14.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	359.40960	0.35941	352.59000	0.35259	359.410	23.99	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,772.30960	3.77231	3,861.29000	3.86129	3,772.310	23.99	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			12.14350	12.14350	12.04690	12.04690		16.94	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,648.08700	1.64809	1,569.34000	1.56934	1,648.087	15.08	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	304.58700	0.30459	322.44000	0.32244	304.587	15.08	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	367.73510	0.36774	346.59220	0.34659	367.735	24.44	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,104.23510	4.10424	4,179.69220	4.17969	4,104.235	24.44	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.22760	12.22760	12.13000	12.13000		17.10	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,739.65570	1.73966	1,660.86180	1.66086	1,739.656	15.20	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	312.05570	0.31206	330.86180	0.33086	312.056	15.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	380.67430	0.38067	356.71700	0.35672	380.674	24.43	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,303.07430	4.30307	4,376.71700	4.37672	4,303.074	24.43	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.30150	12.30150	12.20310	12.20310		17.15	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,816.49490	1.81649	1,738.91010	1.73891	1,816.495	15.23	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	314.99490	0.31499	335.81010	0.33581	314.995	15.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	369.24180	0.36924	346.28320	0.34628	369.242	24.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,567.74180	4.56774	4,643.18320	4.64318	4,567.742	24.25	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.38300	12.38300	12.28370	12.28370		17.27	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,903.37500	1.90338	1,823.13990	1.82314	1,903.375	15.31	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	320.37500	0.32038	339.43990	0.33944	320.375	15.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	368.31500	0.36831	354.58640	0.35459	368.315	24.05	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,785.31500	4.78531	4,870.88640	4.87089	4,785.315	24.05	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.45940	12.45940	12.35930	12.35930		17.32	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,983.25490	1.98325	1,902.39630	1.90240	1,983.255	15.35	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	323.85490	0.32385	343.09630	0.34310	323.855	15.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	386.52610	0.38653	367.04130	0.36704	386.526	24.03	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	4,907.12610	4.90713	4,987.74130	4.98774	4,907.126	24.03	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.53070	12.53070	12.42980	12.42980		17.42	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	2,057.51990	2.05752	1,976.87800	1.97688	2,057.520	15.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	326.81990	0.32682	347.07800	0.34708	326.820	15.39	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	364.10200	0.36410	348.39420	0.34839	364.102	23.94	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,283.40200	5.28340	5,368.59420	5.36859	5,283.402	23.94	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.59700	12.59700	12.49530	12.49530		17.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	2,125.18820		2.12519		2,043.92790	2.04393	2,125.188	15.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	328.18820		0.32819		348.62790	0.34863	328.188	15.40	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,887.17790		1.88718		1,810.20240	1.81020	1,887.178	15.46	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	430.17790		0.43018		454.90240	0.45490	430.178	15.46	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	350.55060		0.35055		330.61750	0.33062	350.551	23.94	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,623.55060		5.62355		5,705.31750	5.70532	5,623.551	23.94	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry			11.05760		11.05760		11.05000	11.05000		13.75	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Call	12,458.13070		0.12458		0.00000	0.00000	12,458.131	14.17	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Put	4,698.13070		0.04698		0.00000	0.00000	4,698.131	14.17	1,019,950.00	150	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.10190		11.10190		11.01980	11.01980		13.98	888,152.00	80	854.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	77,924.94820		0.77925		70,005.36790	0.70005	77,924.948	13.99	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	734.94820		0.00735		1,025.36790	0.01025	734.948	13.99	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	62,658.45310		0.62658		55,099.83380	0.55100	62,658.453	13.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	1,468.45310		0.01468		2,119.83380	0.02120	1,468.453	13.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	61,721.90290		0.61722		54,218.19310	0.54218	61,721.903	13.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,531.90290		0.01532		2,238.19310	0.02238	1,531.903	13.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	60,787.84940		0.60788		53,341.60770	0.53342	60,787.849	13.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	1,597.84940		0.01598		2,361.60770	0.02362	1,597.849	13.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	31,656.30590		0.31656		26,257.47700	0.26257	31,656.306	13.64	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	8,466.30590		0.08466		11,277.47700	0.11277	8,466.306	13.64	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	8,794.91950		0.08795		11,673.31380	0.11673	8,794.919	13.65	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	30,984.91950		0.30985		25,653.31380	0.25653	30,984.920	13.65	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.18990		11.18990		11.10660	11.10660		14.47	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	23,101.85130		0.23102		20,292.30110	0.20292	23,101.851	15.14	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	43,111.85130		0.43112		48,632.30110	0.48632	43,111.851	15.14	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	22,788.85530		0.22789		20,016.56760	0.20017	22,788.855	15.18	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	43,798.85530		0.43799		49,356.56760	0.49357	43,798.855	15.18	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	22,480.35910		0.22480		19,744.74520	0.19745	22,480.359	15.21	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	44,490.35910		0.44490		50,084.74520	0.50085	44,490.359	15.21	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.26600		11.26600		11.18100	11.18100		14.88	0.00	0	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	70,700.21890		0.70700		64,427.77020	0.64428	70,700.219	13.75	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	13,100.21890		0.13100		15,327.77020	0.15328	13,100.219	13.75	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	69,960.12220		0.69960		63,774.95330	0.63775	69,960.122	13.75	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	13,360.12220		0.13360		15,674.95330	0.15675	13,360.122	13.75	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	69,273.68310		0.69274		63,126.93900	0.63127	69,273.683	13.77	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	13,673.68310		0.13674		16,026.93900	0.16027	13,673.683	13.77	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.45880		11.45880		11.36980	11.36980		15.50	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	99,416.52040		0.99417		92,425.13840	0.92425	99,416.520	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	17,536.52040		0.17537		19,445.13840	0.19445	17,536.520	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	17,809.48810		0.17809		19,737.80580	0.19738	17,809.488	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	98,689.48810		0.98689		91,717.80580	0.91718	98,689.488	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	97,965.66790		0.97966		91,013.50600	0.91014	97,965.668	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	18,085.66790		0.18086		20,033.50600	0.20034	18,085.668	14.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.46170		18.46170		18.24020	18.24020		13.65	8,769,307.50	475	40,517.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	8,061.70000		8.06170		7,840.20000	7.84020	8,061.700	15.93	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	15.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,611.70000		5.61170		5,390.23480	5.39023	5,611.700	15.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000		0.00000		0.03480	0.00003	0.000	15.93	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,461.70000		5.46170		5,240.22720	5.24023	5,461.700	16.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000		0.00000		0.02720	0.00003	0.000	16.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	4,211.70140		4.21170		3,990.20040	3.99020	4,211.701	20.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00140		0.00000		0.00040	0.00000	0.001	20.14	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.00200		0.00000		0.00030	0.00000	0.002	20.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	4,171.70200		4.17170		3,950.20030	3.95020	4,171.702	20.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	4,161.70220		4.16170	3,940.20030	3.94020		4,161.702	20.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.00220		0.00000	0.00030	0.00000		0.002	20.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	4,151.70240		4.15170	3,930.20030	3.93020		4,151.702	20.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.00240		0.00000	0.00030	0.00000		0.002	20.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.01130		0.00001	0.00010	0.00000		0.011	20.93	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,961.71130		3.96171	3,740.20010	3.74020		3,961.711	20.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	3,062.05450		3.06205	2,840.23720	2.84024		3,062.055	20.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.35450		0.00035	0.03720	0.00004		0.355	20.25	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,472.81100		1.47281	1,254.90500	1.25490		1,472.811	15.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	11.11100		0.01111	14.70500	0.01470		11.111	15.36	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	107.47370		0.10747	178.69040	0.17869		107.474	12.99	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	569.17370		0.56917	418.89040	0.41889		569.174	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	327.34930		0.32735	228.01200	0.22801		327.349	13.57	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	265.64930		0.26565	387.81200	0.38781		265.649	13.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	198.29360		0.19829	133.44650	0.13345		198.294	14.14	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	456.59360		0.45659	613.24650	0.61325		456.594	14.14	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.72130		18.72130	18.49460	18.49460			14.44	56,163.90	3	5,559.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,735.50150		3.73550	3,510.72550	3.51073		3,735.502	19.02	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	14.20150		0.01420	16.12550	0.01613		14.202	19.02	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,704.95410		2.70495	2,482.48190	2.48248		2,704.954	15.28	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	23.65410		0.02365	27.88190	0.02788		23.654	15.28	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,695.08120		2.69508	2,472.64330	2.47264		2,695.081	15.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	23.78120		0.02378	28.04330	0.02804		23.781	15.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,685.20850		2.68521	2,462.80600	2.46281		2,685.208	15.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	23.90850		0.02391	28.20600	0.02821		23.908	15.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	2,251.93250		2.25193	2,031.53160	2.03153		2,251.933	13.62	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	30.63250		0.03063	36.93160	0.03693		30.633	13.62	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	2,104.85080		2.10485	1,885.39200	1.88539		2,104.851	13.08	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	33.55080		0.03355	40.79200	0.04079		33.551	13.08	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,882.17550		1.88218	1,680.90190	1.68090		1,882.175	12.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	40.87550		0.04088	66.30190	0.06630		40.876	12.40	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,602.43420		1.60243	1,413.98160	1.41398		1,602.434	12.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	81.13420		0.08113	119.38160	0.11938		81.134	12.81	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	1,073.82250		1.07382	920.39010	0.92039		1,073.823	13.66	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	252.52250		0.25252	325.79010	0.32579		252.523	13.66	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	748.68210		0.74868	629.44270	0.62944		748.682	14.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	477.38210		0.47738	584.84270	0.58484		477.382	14.20	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	354.43220		0.35443	295.66270	0.29566		354.432	15.80	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,183.13220		1.18313	1,351.06270	1.35106		1,183.132	15.80	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	299.34330		0.29934	249.25190	0.24925		299.343	16.18	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,378.04330		1.37804	1,554.65190	1.55465		1,378.043	16.18	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			19.02590		19.02590	18.79170	18.79170			14.99	0.00	0	3,251.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,311.08800		2.31109	2,103.19520	2.10320		2,311.088	14.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	125.18800		0.12519	151.49520	0.15150		125.188	14.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,302.05010		2.30205	2,094.30140	2.09430		2,302.050	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	126.15010		0.12615	152.60140	0.15260		126.150	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	127.11650		0.12712	153.71560	0.15372		127.116	14.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,293.01650		2.29302	2,085.41560	2.08542		2,293.016	14.09	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.33740		19.33740	19.09730	19.09730			15.38	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	2,096.24300		2.09624	1,930.14030	1.93014		2,096.243	14.00	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	298.84300		0.29884	372.84030	0.37284		298.843	14.00	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	2,088.84190		2.08884	1,923.15040	1.92315		2,088.842	14.00	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	301.44190		0.30144	375.85040	0.37585		301.442	14.00	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	2,081.45620		2.08146	1,916.17100	1.91617		2,081.456	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	304.05620		0.30406	378.87100	0.37887		304.056	14.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,463.81350		1.46381	1,350.60670	1.35061		1,463.814	14.42	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	626.41350		0.62641	753.30670	0.75331		626.413	14.42	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry		19.49200	19.49200		19.25030	19.25030		15.51	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,799.40410	1.79940	1,637.17270	1.63717	1,799.404	14.29	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	527.40410	0.52740	606.87270	0.60687	527.404	14.29	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,628.01470	1.62801	1,485.86350	1.48586	1,628.015	14.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	636.01470	0.63601	735.56350	0.73556	636.015	14.41	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,556.58150	1.55658	1,422.00620	1.42201	1,556.581	14.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	694.58150	0.69458	801.70620	0.80171	694.581	14.52	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,335.25990	1.33526	1,218.02320	1.21802	1,335.260	15.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	933.25990	0.93326	1,057.72320	1.05772	933.260	15.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,330.83070	1.33083	1,213.95430	1.21395	1,330.831	15.05	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	938.83070	0.93883	1,063.65430	1.06365	938.831	15.05	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	944.40980	0.94441	1,069.59280	1.06959	944.410	15.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,326.40980	1.32641	1,209.89280	1.20989	1,326.410	15.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	715.73590	0.71574	654.10790	0.65411	715.736	17.24	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,263.73590	2.26374	2,443.80790	2.44381	2,263.736	17.24	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	587.26250	0.58726	534.28230	0.53428	587.263	17.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,795.26250	2.79526	2,983.98230	2.98398	2,795.263	17.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,811.63800	2.81164	3,000.72670	3.00073	2,811.638	17.96	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	583.63800	0.58364	531.02670	0.53103	583.638	17.96	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10899	0.10899		0.10752	0.10752		16.56	0.00	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,899.62020	0.01900	1,754.20360	0.01754	1,899.620	24.19	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.82020	0.00001	1.80360	0.00002	0.820	24.19	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	906.95760	0.00907	767.60230	0.00768	906.958	16.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	8.15760	0.00008	15.20230	0.00015	8.158	16.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	189.66000	0.00190	141.77190	0.00142	189.660	18.31	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	290.86000	0.00291	389.37190	0.00389	290.860	18.31	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.11066	0.11066		0.10915	0.10915		16.86	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,079.43590	0.02079	1,930.42760	0.01930	2,079.436	19.44	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.83590	0.00014	15.72760	0.00016	13.836	19.44	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,142.91690	0.01143	1,019.21430	0.01019	1,142.917	16.86	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	77.31690	0.00077	104.51430	0.00105	77.317	16.86	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	497.57150	0.00498	430.28490	0.00430	497.572	18.40	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	431.97150	0.00432	515.58490	0.00516	431.972	18.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future		15.17390	15.17390		14.95690	14.95690		14.07	12,852,293.30	847	81,963.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,684.14550	2.68415	2,467.16000	2.46716	2,684.145	21.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.24550	0.00025	0.26000	0.00026	0.246	21.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,674.15060	2.67415	2,457.16730	2.45717	2,674.151	21.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.25060	0.00025	0.26730	0.00027	0.251	21.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,664.15570	2.66416	2,447.17480	2.44717	2,664.156	21.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.25570	0.00026	0.27480	0.00027	0.256	21.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,524.24100	2.52424	2,307.30560	2.30731	2,524.241	20.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.34100	0.00034	0.40560	0.00041	0.341	20.59	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.51820	0.00052	0.70790	0.00071	0.518	19.68	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,324.41820	2.32442	2,107.60790	2.10761	2,324.418	19.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	170.70490	0.17070	107.43320	0.10743	170.705	13.81	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	346.80490	0.34680	500.53320	0.50053	346.805	13.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	83.92940	0.08393	52.82910	0.05283	83.929	14.76	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	610.02940	0.61003	795.92910	0.79593	610.029	14.76	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future		15.39880	15.39880		15.17610	15.17610		13.96	0.00	0	22,724.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,651.18880	1.65119	1,443.16130	1.44316	1,651.189	13.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	42.38880	0.04239	57.06130	0.05706	42.389	13.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,641.67260	1.64167	1,434.23330	1.43423	1,641.673	13.74	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	42.87260	0.04287	58.13330	0.05813	42.873	13.74	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,632.16240	1.63216	1,425.32040	1.42532	1,632.162	13.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	43.36240		0.04336		59.22040	0.05922	43.362	13.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,594.18530		1.59419		1,389.84230	1.38984	1,594.185	13.58	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	45.38530		0.04539		63.74230	0.06374	45.385	13.58	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,326.73530		1.32674		1,133.49280	1.13349	1,326.735	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	77.93530		0.07794		107.39280	0.10739	77.935	13.41	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,116.60860		1.11661		935.57880	0.93558	1,116.609	13.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	117.80860		0.11781		159.47880	0.15948	117.809	13.28	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	787.24880		0.78725		646.89610	0.64690	787.249	13.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	238.44880		0.23845		320.79610	0.32080	238.449	13.36	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	224.09970		0.22410		184.68560	0.18469	224.100	15.98	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,175.29970		1.17530		1,358.58560	1.35859	1,175.300	15.98	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	215.55790		0.21556		177.83950	0.17784	215.558	16.09	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,216.75790		1.21676		1,401.73950	1.40174	1,216.758	16.09	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.66460		15.66460		15.43440	15.43440		14.43	0.00	0	11,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,493.22380		1.49322		1,307.01480	1.30701	1,493.224	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	168.62380		0.16862		212.61480	0.21261	168.624	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,485.29130		1.48529		1,299.53030	1.29953	1,485.291	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	170.69130		0.17069		215.13030	0.21513	170.691	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	172.77450		0.17277		217.66730	0.21767	172.775	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,477.37450		1.47737		1,292.06730	1.29207	1,477.375	13.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.93860		15.93860		15.70270	15.70270		14.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,348.20220		2.34820		2,137.70380	2.13770	2,348.202	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	99.60220		0.09960		125.00380	0.12500	99.602	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,339.38090		2.33938		2,129.09770	2.12910	2,339.381	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	100.78090		0.10078		126.39770	0.12640	100.781	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,330.57070		2.33057		2,120.50390	2.12050	2,330.571	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	101.97070		0.10197		127.80390	0.12780	101.971	13.72	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.25390		16.25390		16.01290	16.01290		15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,707.11980		1.70712		1,540.25330	1.54025	1,707.120	13.94	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	393.21980		0.39322		467.35330	0.46735	393.220	13.94	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	396.59160		0.39659		471.14290	0.47114	396.592	13.94	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,700.49160		1.70049		1,534.04290	1.53404	1,700.492	13.94	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,693.88700		1.69389		1,527.85100	1.52785	1,693.887	13.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	399.98700		0.39999		474.95100	0.47495	399.987	13.95	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			406.80900		406.80900		407.74100	407.74100			0.00	0	0.00
AL37	On 07/08/2014	Index Future			412.82600		412.82600		413.77100	413.77100			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			475.61500		475.61500		476.78200	476.78200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			482.65000		482.65000		483.83300	483.83300			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			432.63300		432.63300		433.59700	433.59700			0.00	0	764.00
ALBI	On 07/08/2014	Index Future			439.03200		439.03200		440.00900	440.00900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			446.06700		446.06700		447.07800	447.07800			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.94970		9.94970		9.94780	9.94780		11.77	497,485.00	50	16,157.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	472.17450		0.47217		471.74660	0.47175	472.174	11.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	12.47450		0.01247		13.94660	0.01395	12.475	11.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	463.07640		0.46308		462.70660	0.46271	463.076	11.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	13.37640		0.01338		14.90660	0.01491	13.376	11.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	454.03060		0.45403		453.71960	0.45372	454.031	11.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	14.33060		0.01433		15.91960	0.01592	14.331	11.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.03340		10.03340		10.03420	10.03420		11.95	1,856,179.00	185	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	865.36130		0.86536		867.20680	0.86721	865.361	11.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	31.96130		0.03196		33.00680	0.03301	31.961	11.92	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	465.73470		0.46573		467.91960	0.46792	465.735	11.81	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	132.33470		0.13233		133.71960	0.13372	132.335	11.81	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	348.49860		0.34850		350.62030	0.35062	348.499	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	205.09860		0.20510		206.42030	0.20642	205.099	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	342.91180		0.34291		345.02380	0.34502	342.912	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	209.51180		0.20951		210.82380	0.21082	209.512	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	337.38390		0.33738		339.48810	0.33949	337.384	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	213.98390		0.21398		215.28810	0.21529	213.984	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	81.81130		0.08181		83.13550	0.08314	81.811	12.93	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	748.41130		0.74841		748.93550	0.74894	748.411	12.93	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.14090		10.14090		10.13860	10.13860		12.10	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	737.31140		0.73731		736.67380	0.73667	737.311	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	136.41140		0.13641		138.07380	0.13807	136.411	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	139.02140		0.13902		140.70040	0.14070	139.021	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	729.92140		0.72992		729.30040	0.72930	729.921	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	722.56780		0.72257		721.96350	0.72196	722.568	11.97	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	141.66780		0.14167		143.36350	0.14336	141.668	11.97	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.25420		10.25420		10.25010	10.25010		12.25	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	848.08230		0.84808		845.88910	0.84589	848.082	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	183.88230		0.18388		185.78910	0.18579	183.882	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	840.83600		0.84084		838.65670	0.83866	840.836	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	186.63600		0.18664		188.55670	0.18856	186.636	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	833.61700		0.83362		831.45150	0.83145	833.617	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	189.41700		0.18942		191.35150	0.19135	189.417	12.17	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.08630		10.08630		10.01800	10.01800		13.48	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	241.66900		0.24167		199.86760	0.19987	241.669	13.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	95.36900		0.09537		121.86760	0.12187	95.369	13.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	235.44120		0.23544		194.29620	0.19430	235.441	13.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	99.14120		0.09914		126.29620	0.12630	99.141	13.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	229.31240		0.22931		188.82550	0.18883	229.312	13.36	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	103.01240		0.10301		130.82550	0.13083	103.012	13.36	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.21220		10.21220		10.14380	10.14380		14.04	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	532.99130		0.53299		486.50440	0.48650	532.991	13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	160.79130		0.16079		182.70440	0.18270	160.791	13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	526.56880		0.52657		480.43140	0.48043	526.569	13.63	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	164.36880		0.16437		186.63140	0.18663	164.369	13.63	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	520.19670		0.52020		474.41240	0.47441	520.197	13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	167.99670		0.16800		190.61240	0.19061	167.997	13.64	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			376.79900		376.79900		-335.12000	-335.12000			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,006.85050		1,006.85050		959.80310	959.80310			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,091.94600		1,091.94600		1,043.82150	1,043.82150			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			125.65530		125.65530		125.30420	125.30420			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			675.85510		675.85510		506.30340	506.30340			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			975.48350		975.48350		926.28310	926.28310			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			108.66450		108.66450		105.72410	105.72410			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFN	On 17/02/2014	Can-Do Future			2.37960		2.37960		-1.74560	-1.74560			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.42300		12.42300		12.21050	12.21050		13.64	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,139.50690		1.13951	930.36370	0.93036	1,139.507	16.96	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	6.50690		0.00651	9.86370	0.00986	6.507	16.96	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,129.60520		1.12961	920.53690	0.92054	1,129.605	16.87	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	6.60520		0.00661	10.03690	0.01004	6.605	16.87	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,119.70530		1.11971	910.71440	0.91071	1,119.705	16.78	0.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	6.70530		0.00671	10.21440	0.01021	6.705	16.78	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.61680		12.61680	12.39850	12.39850		14.60	0.00	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,088.71950		1.08872	907.81180	0.90781	1,088.719	13.32	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	61.91950		0.06192	99.31180	0.09931	61.919	13.32	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,080.36390		1.08036	900.03660	0.90004	1,080.364	13.33	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	63.56390		0.06356	101.53660	0.10154	63.564	13.33	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,072.04140		1.07204	892.29650	0.89230	1,072.041	13.35	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	65.24140		0.06524	103.79650	0.10380	65.241	13.35	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.83680		1.83680	1.82380	1.82380		13.95	0.00	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,476.41090		0.14764	1,350.70770	0.13507	1,476.411	14.77	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	8.41090		0.00084	12.70770	0.00127	8.411	14.77	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,378.99670		0.13790	1,254.53860	0.12545	1,378.997	14.56	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	10.99670		0.00110	16.53860	0.00165	10.997	14.56	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,282.31920		0.12823	1,159.41590	0.11594	1,282.319	14.35	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	14.31920		0.00143	21.41590	0.00214	14.319	14.35	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.85990		1.85990	1.84640	1.84640		14.56	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,783.06990		0.17831	1,662.96510	0.16630	1,783.070	14.16	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	84.06990		0.00841	98.96510	0.00990	84.070	14.16	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,696.12470		0.16961	1,577.97950	0.15780	1,696.125	14.14	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	97.12470		0.00971	113.97950	0.01140	97.125	14.14	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,610.73890		0.16107	1,494.72120	0.14947	1,610.739	14.12	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	111.73890		0.01117	130.72120	0.01307	111.739	14.12	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.23093		113.23093	113.23769	113.23769		0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	759.07000		0.75907	752.31000	0.75231	759.070	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	769.07000		0.76907	762.31000	0.76231	769.070	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	779.07000		0.77907	772.31000	0.77231	779.070	0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			114.91977		114.91977	114.92634	114.92634		0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	929.77000		0.92977	936.34000	0.93634	929.770	0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	919.77000		0.91977	926.34000	0.92634	919.770	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	909.77000		0.90977	916.34000	0.91634	909.770	0.00	0.00	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	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.01176		79.88707	9.98728	80.06000		0.00	0.00	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	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.54	Put	3,439.14000		3.43914		3,266.21000	3.26621	3,439.140		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	3,363.85000		3.36385		3,190.92000	3.19092	3,363.850		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	3,288.66000		3.28866		3,115.73000	3.11573	3,288.660		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.12231		80.96035		10.09705	81.13560			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	122.37000		0.12237		297.62000	0.29762	122.370		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	191.41000		0.19141		366.66000	0.36666	191.410		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	260.36000		0.26036		435.61000	0.43561	260.360		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			10.22473		78.47472		10.19815	78.65608			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	442.55000		0.44255		623.91000	0.62391	442.550		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	510.01000		0.51001		691.37000	0.69137	510.010		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	577.37000		0.57737		758.73000	0.75873	577.370		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			431.86800		431.86800		432.82800	432.82800			0.00	0	293.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	101,220.00000		10.12200		91,620.00000	9.16200	101,220.000		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	101,320.00000		10.13200		91,720.00000	9.17200	101,320.000		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	101,420.00000		10.14200		91,820.00000	9.18200	101,420.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			438.25600		438.25600		439.22900	439.22900			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	217,340.00000		21.73400		207,610.00000	20.76100	217,340.000		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	217,440.00000		21.74400		207,710.00000	20.77100	217,440.000		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	217,540.00000		21.75400		207,810.00000	20.78100	217,540.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			445.27900		445.27900		446.28500	446.28500			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	37,110.00000		3.71100		27,050.00000	2.70500	37,110.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	37,210.00000		3.72100		27,150.00000	2.71500	37,210.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	37,310.00000		3.73100		27,250.00000	2.72500	37,310.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.45605		108.45605		108.46329	108.46329			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,533.95000		2.53395		2,526.71000	2.52671	2,533.950		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	2,543.95000		2.54395		2,536.71000	2.53671	2,543.950		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,553.95000		2.55395		2,546.71000	2.54671	2,553.950		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			108.95367		108.95367		108.96060	108.96060			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	36.33000		0.03633		29.40000	0.02940	36.330		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	46.33000		0.04633		39.40000	0.03940	46.330		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future	109.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	56.33000	0.05633	49.40000	0.04940	56.330		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			106.49368	106.49368	106.49983	106.49983			0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	2,496.32000	2.49632	2,490.17000	2.49017	2,496.320		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	2,506.32000	2.50632	2,500.17000	2.50017	2,506.320		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	2,516.32000	2.51632	2,510.17000	2.51017	2,516.320		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			106.82198	106.82198	106.82793	106.82793			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	831.98000	0.83198	837.93000	0.83793	831.980		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	821.98000	0.82198	827.93000	0.82793	821.980		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	811.98000	0.81198	817.93000	0.81793	811.980		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			104.48643	104.48643	104.49260	104.49260			0.00	0	1,738.00
I2046	On 08/05/2014	Bond Future	104.34	Call	146.43000	0.14643	152.60000	0.15260	146.430		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	136.43000	0.13643	142.60000	0.14260	136.430		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	126.43000	0.12643	132.60000	0.13260	126.430		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			106.04486	106.04486	106.05080	106.05080			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,614.86000	1.61486	1,620.80000	1.62080	1,614.860		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	1,604.86000	1.60486	1,610.80000	1.61080	1,604.860		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	1,594.86000	1.59486	1,600.80000	1.60080	1,594.860		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			106.42431	106.42431	106.43464	106.43464			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	1,994.31000	1.99431	2,004.64000	2.00464	1,994.310		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	1,984.31000	1.98431	1,994.64000	1.99464	1,984.310		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	1,974.31000	1.97431	1,984.64000	1.98464	1,974.310		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
I2050	On 08/05/2014	Bond Future			112.89529	112.89529	112.90201	112.90201			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	2,094.71000	2.09471	2,087.99000	2.08799	2,094.710		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	2,104.71000	2.10471	2,097.99000	2.09799	2,104.710		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	2,114.71000	2.11471	2,107.99000	2.10799	2,114.710		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.17848	113.17848	113.18495	113.18495			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,188.48000	1.18848	1,194.95000	1.19495	1,188.480		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	1,178.48000	1.17848	1,184.95000	1.18495	1,178.480		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	1,168.48000	1.16848	1,174.95000	1.17495	1,168.480		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

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 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			198.34100		198.34100		198.35400	198.35400			0.00	0	1,263.00
IGOV	On 07/08/2014	Index Future			201.29900		201.29900		201.31200	201.31200			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.54800		204.54800		204.56900	204.56900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.93900		536.93900		536.97100	536.97100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			544.72600		544.72600		544.76000	544.76000			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.69000		94.31000		5.69000	94.31000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.74000		94.26000		5.76000	94.24000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.08000		93.92000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.13000		93.87000		6.16000	93.84000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.48000		93.52000		6.44000	93.56000			0.00	0	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.53000		93.47000		6.50000	93.50000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.03000		92.97000		7.00000	93.00000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.52000		92.48000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.87000		92.13000		7.82000	92.18000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			8.04000		91.96000		7.99000	92.01000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.21000		91.79000		8.16000	91.84000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.35000		91.65000		8.30000	91.70000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.24740		9.24740		9.17240	9.17240		9.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,107.57240		1.10757	1,032.68770	1.03269	1,107.572	14.62	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.17240		0.00017	0.28770	0.00029	0.172	14.62	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,097.58150		1.09758	1,022.70260	1.02270	1,097.581	14.55	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.18150		0.00018	0.30260	0.00030	0.181	14.55	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,087.59120		1.08759	1,012.71830	1.01272	1,087.591	14.49	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.19120		0.00019	0.31830	0.00032	0.191	14.49	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.33670		9.33670		9.26110	9.26110		10.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	910.21650		0.91022	839.19090	0.83919	910.216	11.09	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	13.51650		0.01352	18.09090	0.01809	13.517	11.09	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	900.75450		0.90075	829.87660	0.82988	900.754	11.08	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	14.05450		0.01405	18.77660	0.01878	14.055	11.08	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	891.31110		0.89131	820.58560	0.82059	891.311	11.07	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	14.61110		0.01461	19.48560	0.01949	14.611	11.07	0.00	0	0.00	
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36680		1.36680		1.35730	1.35730			0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36680		1.36680		1.35730	1.35730			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.21340		9.21340	0.10853	9.34410	9.34410		17.75	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	97.15640		0.00972	0.10853	204.78310	0.02048	97.156	17.37	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	8,363.15640		0.83632	0.10853	7,163.78310	0.71638	8,363.156	17.37	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	93.16390		0.00932	0.10853	197.79850	0.01978	93.164	17.39	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	8,459.16390		0.84592	0.10853	7,256.79850	0.72568	8,459.164	17.39	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	89.32350		0.00893	0.10853	191.04300	0.01910	89.324	17.40	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	8,555.32350		0.85553	0.10853	7,350.04300	0.73500	8,555.323	17.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.43082		109.74320		7.36852	109.82570		2.45	0.00	0	20,954.00
R157	On 08/05/2014	Bond Future	5.19	Call	3.66000		0.00366		4.66000	0.00466	3.660	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,028.02000		3.02802	2,946.52000	2.94652	3,028.020	2.38	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.20	Call	3.78000		0.00378		4.81000	0.00481	3.780	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,014.38000		3.01438	2,932.91000	2.93291	3,014.380	2.38	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Call	3.90000		0.00390		4.96000	0.00496	3.900	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,000.74000		3.00074	2,919.30000	2.91930	3,000.740		2.38	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.77780		111.36702	7.70028	111.45044			2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	240.91000		0.24091	263.91000	0.26391	240.910		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,365.83000		1.36583	1,305.41000	1.30541	1,365.830		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	243.59000		0.24359	266.77000	0.26677	243.590		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,357.59000		1.35759	1,297.35000	1.29735	1,357.590		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	246.55000		0.24655	269.92000	0.26992	246.550		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,349.63000		1.34963	1,289.58000	1.28958	1,349.630		2.12	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.18769		106.33820	8.08013	106.42744			1.51	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	70.08000		0.07008	80.87000	0.08087	70.080		1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,747.87000		1.74787	1,669.42000	1.66942	1,747.870		1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,740.27000		1.74027	1,661.93000	1.66193	1,740.270		1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	70.99000		0.07099	81.89000	0.08189	70.990		1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	71.91000		0.07191	82.93000	0.08293	71.910		1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,732.69000		1.73269	1,654.47000	1.65447	1,732.690		1.48	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.84844		116.50510	8.80296	116.87683			14.67	11,650,510.00	100	51,166.00
R186	On 08/05/2014	Bond Future	7.09	Call	109.74000		0.10974	127.67000	0.12767	109.740		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,828.15000		15.82815	15,474.35000	15.47435	15,828.150		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	112.75000		0.11275	131.08000	0.13108	112.750		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,733.42000		15.73342	15,380.02000	15.38002	15,733.420		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	115.82000		0.11582	134.57000	0.13457	115.820		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,638.86000		15.63886	15,285.88000	15.28588	15,638.860		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	306.25000		0.30625	347.43000	0.34743	306.250		14.33	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	12,099.84000		12.09984	11,769.29000	11.76929	12,099.840		14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,377.76000		1.37776	1,502.74000	1.50274	1,377.760		14.50	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,410.27000		6.41027	6,163.52000	6.16352	6,410.270		14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,937.03000		4.93703	4,727.01000	4.72701	4,937.030		14.58	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,044.45000		2.04445	2,206.16000	2.20616	2,044.450		14.58	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,893.99000		2.89399	3,093.37000	3.09337	2,893.990		14.67	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,700.78000		3.70078	3,528.43000	3.52843	3,700.780		14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,087.03000		3.08703	3,293.84000	3.29384	3,087.030		14.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	3,483.02000		3.48302	3,318.10000	3.31810	3,483.020		14.69	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,702.88000		2.70288	2,566.63000	2.56663	2,702.880		14.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,929.30000		3.92930	4,164.78000	4.16478	3,929.300		14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Call	4,390.61000		4.39061	4,639.60000	4.63960	4,390.610		14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	2,365.30000		2.36530	2,242.56000	2.24256	2,365.300		14.84	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,128.88000		5.12888	5,396.82000	5.39682	5,128.880		14.91	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,920.34000		1.92034	1,816.55000	1.81655	1,920.340		14.91	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	894.48000		0.89448	840.41000	0.84041	894.480		15.16	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	7,919.88000		7.91988	8,237.54000	8.23754	7,919.880		15.16	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.94782		112.93482	8.90068	113.31168			14.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,352.10000		2.35210	2,492.66000	2.49266	2,352.100		14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,776.21000		7.77621	7,539.91000	7.53991	7,776.210		14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,378.63000		2.37863	2,520.26000	2.52026	2,378.630		14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,717.56000		7.71756	7,482.33000	7.48233	7,717.560		14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,405.37000		2.40537	2,548.06000	2.54806	2,405.370		14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,659.20000		7.65920	7,425.03000	7.42503	7,659.200		14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,414.00000		4.41400	4,622.45000	4.62245	4,414.000		14.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,636.19000		4.63619	4,467.78000	4.46778	4,636.190		14.49	0.00	0	840.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			9.03351		114.74759		8.98400	115.13521		14.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,670.30000		2.67030	2,806.30000	2.80630		2,670.300	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,967.01000		9.96701	9,715.39000	9.71539		9,967.010	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,907.13000		9.90713	9,656.39000	9.65639		9,907.130	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,695.73000		2.69573	2,832.61000	2.83261		2,695.730	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,847.50000		9.84750	9,597.64000	9.59764		9,847.500	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,721.32000		2.72132	2,859.08000	2.85908		2,721.320	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,074.35000		6.07435	6,301.74000	6.30174		6,074.350	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,015.50000		5.01550	4,855.27000	4.85527		5,015.500	14.22	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.71306		271.71306	271.73149	271.73149				0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,723.06000		21.72306	21,741.49000	21.74149		21,723.060		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	21,713.06000		21.71306	21,731.49000	21.73149		21,713.060		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	21,703.06000		21.70306	21,721.49000	21.72149		21,703.060		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			269.97363		269.97363	269.99170	269.99170				0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	0.00000		0.00000	1.70000	0.00170		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	16.37000		0.01637	0.00000	0.00000		16.370		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	26.37000		0.02637	8.30000	0.00830		26.370		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	36.37000		0.03637	18.30000	0.01830		36.370		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.78585		104.57447	6.69080	104.63087			1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	5.61000		0.00561	7.38000	0.00738		5.610	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,232.33000		1.23233	1,177.70000	1.17770		1,232.330	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	5.76000		0.00576	7.57000	0.00757		5.760	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,226.42000		1.22642	1,171.83000	1.17183		1,226.420	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	5.91000		0.00591	7.76000	0.00776		5.910	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,220.51000		1.22051	1,165.96000	1.16596		1,220.510	1.23	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.30065		101.70997	7.14065	101.76691			0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	43.94000		0.04394	52.60000	0.05260		43.940	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	764.23000		0.76423	715.95000	0.71595		764.230	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	44.42000		0.04442	53.16000	0.05316		44.420	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	761.10000		0.76110	712.90000	0.71290		761.100	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	44.91000		0.04491	53.72000	0.05372		44.910	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	757.99000		0.75799	709.86000	0.70986		757.990	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			209.01351		209.01351	209.02655	209.02655				0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,976.49000		5.97649	5,963.45000	5.96345		5,976.490		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 08/05/2014	Bond Future	215.00	Put	5,986.49000		5.98649	5,973.45000	5.97345		5,986.490		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,996.49000		5.99649	5,983.45000	5.98345		5,996.490		0.00	0	0.00
R202	On 07/08/2014	Bond Future			209.05423		209.05423	209.06691	209.06691				0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	1,064.23000		1.06423	1,076.91000	1.07691		1,064.230		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	1,054.23000		1.05423	1,066.91000	1.06691		1,054.230		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	1,044.23000		1.04423	1,056.91000	1.05691		1,044.230		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.71525		95.69164	8.66514	95.98434			12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	323.29000		0.32329	367.48000	0.36748		323.290		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	7,186.30000		7.18630	6,937.79000	6.93779		7,186.300		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	330.37000		0.33037	375.31000	0.37531		330.370		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	7,129.63000		7.12963	6,881.87000	6.88187		7,129.630		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	337.58000		0.33758	383.26000	0.38326		337.580		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	7,073.14000		7.07314	6,826.12000	6.82612		7,073.140		0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.82487		96.99320	8.77265	97.29040			11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,340.87000		2.34087	2,477.29000	2.47729		2,340.870		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,267.84000		4.26784	4,107.06000	4.10706		4,267.840		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,364.44000		2.36444	2,501.72000	2.50172		2,364.440		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,233.14000		4.23314	4,073.22000	4.07322		4,233.140		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,388.16000		2.38816	2,526.30000	2.52630		2,388.160		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,198.63000		4.19863	4,039.57000	4.03957		4,198.630		0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.92351		94.62741	8.86830	94.93346			11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	2,856.98000		2.85698	3,000.44000	3.00044		2,856.980		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,725.41000		4.72541	4,562.82000	4.56282		4,725.410		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,692.50000		4.69250	4,530.65000	4.53065		4,692.500		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	2,880.78000		2.88078	3,024.98000	3.02498		2,880.780		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	2,904.69000		2.90469	3,049.64000	3.04964		2,904.690		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,659.74000		4.65974	4,498.64000	4.49864		4,659.740		0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.99421		102.04208	7.92054	102.25573			6.03	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call	11.32000		0.01132	14.66000	0.01466		11.320		5.88	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,809.75000		6.80975	6,599.44000	6.59944		6,809.750		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	11.66000		0.01166	15.08000	0.01508		11.660		5.88	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,778.71000		6.77871	6,568.48000	6.56848		6,778.710		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	12.01000		0.01201	15.52000	0.01552		12.010		5.88	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,747.68000		6.74768	6,537.54000	6.53754		6,747.680		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	175.86000		0.17586	208.00000	0.20800		175.860		5.88	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,588.43000		3.58843	3,406.92000	3.40692		3,588.430		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	500.81000		0.50081	569.71000	0.56971		500.810		5.94	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,240.15000		2.24015	2,095.40000	2.09540		2,240.150		5.94	0	0.00
R203	On 07/08/2014	Bond Future			8.17495		103.55175	8.09454	103.76829			5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	394.03000		0.39403	439.01000	0.43901		394.030		5.51	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,065.45000		4.06545	3,893.89000	3.89389		4,065.450		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	677.96000		0.67796	744.66000	0.74466		677.960		5.55	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,093.43000		3.09343	2,943.59000	2.94359		3,093.430		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	685.89000		0.68589	753.13000	0.75313		685.890		5.55	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,073.66000		3.07366	2,924.36000	2.92436		3,073.660		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	693.89000		0.69389	761.66000	0.76166		693.890		5.55	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,053.98000		3.05398	2,905.21000	2.90521		3,053.980		0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.34398		101.04736	8.25383	101.27156			5.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Call	439.66000		0.43966		486.73000	0.48673	439.660	4.89	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,263.56000		4.26356	4,086.43000	4.08643	4,263.560	4.89	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	444.39000		0.44439	491.85000	0.49185	444.390	4.89	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,242.27000		4.24227	4,065.53000	4.06553	4,242.270	4.89	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	449.17000		0.44917	497.01000	0.49701	449.170	4.89	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,221.03000		4.22103	4,044.67000	4.04467	4,221.030	4.89	0.00	0	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	509.63000		0.50963	562.26000	0.56226	509.630	4.89	0.00	0	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,969.95000		3.96995	3,798.38000	3.79838	3,969.950	4.89	0.00	0	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.42479		93.76958	9.40521	93.93927		0.00		0	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	476.12000		0.47612	306.43000	0.30643	476.120	0.00		0	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	388.92000		0.38892	219.23000	0.21923	388.920	0.00		0	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	301.86000		0.30186	132.17000	0.13217	301.860	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future			9.51815		90.89845	9.49797	91.07036		0.00		0	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,219.00000		4.21900	4,047.09000	4.04709	4,219.000	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,127.56000		4.12756	3,955.65000	3.95565	4,127.560	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,036.26000		4.03626	3,864.35000	3.86435	4,036.260	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future			9.59574		92.24080	9.57449	92.41930		0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	784.93000		0.78493	963.43000	0.96343	784.930	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	867.55000		0.86755	1,046.05000	1.04605	867.550	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	950.05000		0.95005	1,128.55000	1.12855	950.050	0.00		0	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00		0	0	0.00
R204	On 08/05/2014	Bond Future			8.24345		102.21145	8.17070	102.48473		7.55		0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	13.20000		0.01320	17.21000	0.01721	13.200	7.36		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,715.62000		8.71562	8,446.35000	8.44635	8,715.620	7.36		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	13.62000		0.01362	17.73000	0.01773	13.620	7.36		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,674.49000		8.67449	8,405.32000	8.40532	8,674.490	7.36		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	14.04000		0.01404	18.27000	0.01827	14.040	7.36		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,633.37000		8.63337	8,364.32000	8.36432	8,633.370	7.36		0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.39856		99.69011	8.32083	99.96714		7.42		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	753.55000		0.75355	831.69000	0.83169	753.550	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,237.42000		4.23742	4,038.53000	4.03853	4,237.420	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	762.94000		0.76294	841.77000	0.84177	762.940	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,209.70000		4.20970	4,011.50000	4.01150	4,209.700	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	772.41000		0.77241	851.94000	0.85194	772.410	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,182.07000		4.18207	3,984.57000	3.98457	4,182.070	7.28		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,120.14000		1.12014	1,222.83000	1.22283	1,120.140	7.35		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,351.30000		3.35130	3,176.96000	3.17696	3,351.300	7.35		0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.53480		101.28995	8.45019	101.57552		7.21		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	673.53000		0.67353	736.80000	0.73680	673.530	7.04		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,051.68000		6.05168	5,829.38000	5.82938	6,051.680	7.04		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	680.26000		0.68026	744.01000	0.74401	680.260	7.04		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,022.46000		6.02246	5,800.64000	5.80064	6,022.460	7.04		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	687.05000		0.68705	751.27000	0.75127	687.050	7.04		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.01	Put	5,993.30000		5.99330		5,771.95000	5.77195	5,993.300	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,662.36000		1.66236		1,782.03000	1.78203	1,662.360	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,519.12000		3.51912		3,353.22000	3.35322	3,519.120	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			9.51734		94.02062		9.49826	94.19948			0.00	0	13,650.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	4,669.29000		4.66929		4,490.43000	4.49043	4,669.290		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	4,567.16000		4.56716		4,388.30000	4.38830	4,567.160		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,465.22000		4.46522		4,286.36000	4.28636	4,465.220		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.60316		95.28983		9.58348	95.47129			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	337.95000		0.33795		519.41000	0.51941	337.950		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	429.30000		0.42930		610.76000	0.61076	429.300		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	520.48000		0.52048		701.94000	0.70194	520.480		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			9.68089		92.39190		9.66015	92.58036			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	353.46000		0.35346		541.92000	0.54192	353.460		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	443.44000		0.44344		631.90000	0.63190	443.440		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	533.25000		0.53325		721.71000	0.72171	533.250		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			8.45679		96.99519		8.40569	97.21466		9.09	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	12.22000		0.01222		15.02000	0.01502	12.220	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,375.16000		10.37516		10,158.49000	10.15849	10,375.160	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	12.62000		0.01262		15.49000	0.01549	12.620	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,326.90000		10.32690		10,110.30000	10.11030	10,326.900	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	13.02000		0.01302		15.98000	0.01598	13.020	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,278.66000		10.27866		10,062.15000	10.06215	10,278.660	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.59948		94.78867		8.54546	95.01113			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	898.46000		0.89846		964.50000	0.96450	898.460	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,730.87000		4.73087		4,574.45000	4.57445	4,730.870	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	909.57000		0.90957		976.19000	0.97619	909.570	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,698.82000		4.69882		4,542.98000	4.54298	4,698.820	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	920.78000		0.92078		987.97000	0.98797	920.780	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,666.89000		4.66689		4,511.62000	4.51162	4,666.890	8.73	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.71895		96.31016		8.66075	96.54010			0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	951.24000		0.95124		1,010.55000	1.01055	951.240	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,588.68000		6.58868		6,418.05000	6.41805	6,588.680	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	960.26000		0.96026		1,019.98000	1.01998	960.260	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,555.36000		6.55536		6,385.14000	6.38514	6,555.360	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	969.34000		0.96934		1,029.48000	1.02948	969.340	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,522.12000		6.52212		6,352.32000	6.35232	6,522.120	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/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		8.57984	91.41580		8.53942	91.61076		10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	10.83000	0.01083	12.98000	0.01298	10.830	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,916.68000	11.91668	11,723.87000	11.72387	11,916.680	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	11.20000	0.01120	13.41000	0.01341	11.200	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,861.04000	11.86104	11,668.29000	11.66829	11,861.040	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	11.57000	0.01157	13.85000	0.01385	11.570	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,805.42000	11.80542	11,612.74000	11.61274	11,805.420	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.70317	92.76839		8.66082	92.96599		10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,008.18000	1.00818	1,067.79000	1.06779	1,008.180	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,389.19000	5.38919	5,251.20000	5.25120	5,389.190	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,020.66000	1.02066	1,080.79000	1.08079	1,020.660	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,352.30000	5.35230	5,214.83000	5.21483	5,352.300	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,033.24000	1.03324	1,093.89000	1.09389	1,033.240	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,315.55000	5.31555	5,178.60000	5.17860	5,315.550	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,758.30000	1.75830	1,844.72000	1.84472	1,758.300	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,756.86000	3.75686	3,645.68000	3.64568	3,756.860	10.19	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.81244	90.85696		8.76712	91.06149		10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	937.01000	0.93701	987.40000	0.98740	937.010	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,391.13000	7.39113	7,236.99000	7.23699	7,391.130	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,351.78000	7.35178	7,198.03000	7.19803	7,351.780	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	946.69000	0.94669	997.47000	0.99747	946.690	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,312.53000	7.31253	7,159.17000	7.15917	7,312.530	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	956.45000	0.95645	1,007.62000	1.00762	956.450	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,485.69000	2.48569	2,583.69000	2.58369	2,485.690	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,907.37000	3.90737	3,800.84000	3.80084	3,907.370	10.09	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.31644	72.29475		9.29170	72.47220		20.75	0.00	0	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	188.97000	0.18897	206.11000	0.20611	188.970	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,106.28000	12.10628	11,945.97000	11.94597	12,106.280	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	193.81000	0.19381	211.30000	0.21130	193.810	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,020.46000	12.02046	11,860.50000	11.86050	12,020.460	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	198.75000	0.19875	216.59000	0.21659	198.750	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,934.88000	11.93488	11,775.27000	11.77527	11,934.880	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	814.33000	0.81433	865.16000	0.86516	814.330	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,053.81000	7.05381	6,927.19000	6.92719	7,053.810	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,884.28000	1.88428	1,971.44000	1.97144	1,884.280	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,207.03000	4.20703	4,116.74000	4.11674	4,207.030	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,266.06000	2.26606	2,211.01000	2.21101	2,266.060	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,561.36000	3.56136	3,683.76000	3.68376	3,561.360	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,088.81000	4.08881	4,219.10000	4.21910	4,088.810	21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,898.40000	1.89840	1,851.24000	1.85124	1,898.400	21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,603.47000	4.60347	4,740.40000	4.74040	4,603.470	21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,602.74000	1.60274	1,562.22000	1.56222	1,602.740	21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,385.86000	1.38586	1,350.39000	1.35039	1,385.860	21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,050.43000	5.05043	5,192.41000	5.19241	5,050.430	21.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future			9.39892		73.36451		9.37347	73.54443		20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,102.41000		3.10241	3,192.67000	3.19267	3.19267	3,102.410	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,707.17000		5.70717	5,617.51000	5.61751	5.61751	5,707.170	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,131.59000		3.13159	3,222.36000	3.22236	3.22236	3,131.590	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,661.77000		5.66177	5,572.62000	5.57262	5.57262	5,661.770	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,160.72000		3.16072	3,251.99000	3.25199	3.25199	3,160.720	20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,616.44000		5.61644	5,527.79000	5.52779	5.52779	5,616.440	20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.47194		71.39379		9.44532	71.57957		20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,538.50000		3.53850	3,627.52000	3.62752	3.62752	3,538.500	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,023.67000		7.02367	6,926.91000	6.92691	6.92691	7,023.670	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,976.90000		6.97690	6,880.57000	6.88057	6.88057	6,976.900	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,566.73000		3.56673	3,656.18000	3.65618	3.65618	3,566.730	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,594.85000		3.59485	3,684.73000	3.68473	3.68473	3,594.850	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,930.13000		6.93013	6,834.23000	6.83423	6.83423	6,930.130	20.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			156.41730		156.41730		156.42730	156.42730			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	3,572.70000		3.57270	3,562.70000	3.56270	3.56270	3,572.700		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	3,582.70000		3.58270	3,572.70000	3.57270	3.57270	3,582.700		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	3,592.70000		3.59270	3,582.70000	3.58270	3.58270	3,592.700		0.00	0	0.00
R210	On 07/08/2014	Bond Future			158.75029		158.75029		158.75984	158.75984			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	239.71000		0.23971	230.16000	0.23016	0.23016	239.710		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	249.71000		0.24971	240.16000	0.24016	0.24016	249.710		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	259.71000		0.25971	250.16000	0.25016	0.25016	259.710		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			127.74762		127.74762		127.76029	127.76029			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		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	2,242.38000		2.24238	2,229.71000	2.22971	2.22971	2,242.380		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		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	2,252.38000		2.25238	2,239.71000	2.23971	2.23971	2,252.380		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		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	2,262.38000		2.26238	2,249.71000	2.24971	2.24971	2,262.380		0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.09813		128.09813		128.11064	128.11064			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	108.13000		0.10813	120.64000	0.12064	0.12064	108.130		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	98.13000		0.09813	110.64000	0.11064	0.11064	98.130		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	88.13000		0.08813	100.64000	0.10064	0.10064	88.130		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 08/05/2014	Bond Future			128.78177		128.78177	128.79084	128.79084				0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,208.23000		3.20823	3,199.16000	3.19916		3,208.230		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	3,218.23000		3.21823	3,209.16000	3.20916		3,218.230		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	3,228.23000		3.22823	3,219.16000	3.21916		3,228.230		0.00	0	0.00
R212	On 07/08/2014	Bond Future			128.99597		128.99597	129.00484	129.00484				0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	5.97000		0.00597	14.84000	0.01484		5.970		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	0.00000		0.00000	4.84000	0.00484		0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	4.03000		0.00403	0.00000	0.00000		4.030		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	14.03000		0.01403	5.16000	0.00516		14.030		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			9.22591		82.56430	9.20685	82.70304			18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	157.37000		0.15737	169.77000	0.16977		157.370		18.18	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,985.24000		12.98524	12,858.90000	12.85890		12,985.240		18.18	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	161.42000		0.16142	174.07000	0.17407		161.420		18.18	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,899.59000		12.89959	12,773.50000	12.77350		12,899.590		18.18	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	165.55000		0.16555	178.46000	0.17846		165.550		18.18	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,814.14000		12.81414	12,688.31000	12.68831		12,814.140		18.18	0	0.00
R213	On 07/08/2014	Bond Future			9.31501		83.78557	9.29536	83.92628			18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,788.32000		2.78832	2,856.31000	2.85631		2,788.320		18.28	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,292.18000		6.29218	6,219.46000	6.21946		6,292.180		18.28	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,815.87000		2.81587	2,884.26000	2.88426		2,815.870		18.28	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,243.72000		6.24372	6,171.40000	6.17140		6,243.720		18.28	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,843.58000		2.84358	2,912.38000	2.91238		2,843.580		18.29	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,195.51000		6.19551	6,123.60000	6.12360		6,195.510		18.29	0	0.00
R213	On 06/11/2014	Bond Future			9.39530		81.58609	9.37453	81.73261			18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,314.90000		3.31490	3,383.63000	3.38363		3,314.900		17.89	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,369.80000		7.36980	7,292.01000	7.29201		7,369.800		17.89	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,342.28000		3.34228	3,411.36000	3.41136		3,342.280		17.89	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,321.57000		7.32157	7,244.13000	7.24413		7,321.570		17.89	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,369.80000		3.36980	3,439.22000	3.43922		3,369.800		17.89	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,273.57000		7.27357	7,196.47000	7.19647		7,273.570		17.89	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			9.43440		72.81545	9.42041	72.91854			21.93	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,680.63000		1.68063	1,733.64000	1.73364		1,680.630		21.67	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,081.64000		5.08164	5,031.56000	5.03156		5,081.640		21.67	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,706.19000		1.70619	1,759.66000	1.75966		1,706.190		21.67	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,027.72000		5.02772	4,978.10000	4.97810		5,027.720		21.67	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,732.00000		1.73200	1,785.92000	1.78592		1,732.000		21.68	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,974.18000		4.97418	4,925.01000	4.92501		4,974.180		21.68	0	0.00
R214	On 07/08/2014	Bond Future			9.51683		73.79924	9.50243	73.90378			21.67	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,498.35000		4.49835	4,567.14000	4.56714		4,498.350		21.70	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,330.69000		4.33069	4,294.94000	4.29494		4,330.690		21.70	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,534.21000		4.53421	4,603.27000	4.60327		4,534.210		21.70	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,294.40000		4.29440	4,258.92000	4.25892		4,294.400		21.70	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,570.20000		4.57020	4,639.53000	4.63953		4,570.200		21.71	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,258.36000		4.25836	4,223.15000	4.22315		4,258.360		21.71	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future		9.59122	71.69471		9.57596	71.80404		21.41	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,371.74000	5.37174	5,441.44000	5.44174	5,371.740	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,024.17000	5.02417	4,984.54000	4.98454	5,024.170	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,987.94000	4.98794	4,948.55000	4.94855	4,987.940	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,406.41000	5.40641	5,476.35000	5.47635	5,406.410	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,441.17000	5.44117	5,511.34000	5.51134	5,441.170	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,951.93000	4.95193	4,912.77000	4.91277	4,951.930	21.37	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		21,971.24000	21,971.24000		21,725.98000	21,725.98000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future		5.00490	5.00490		4.99350	4.99350		12.71	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	82.92520	0.08293	77.39100	0.07739	82.925	12.75	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	68.02520	0.06803	73.89100	0.07389	68.025	12.75	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	77.55820	0.07756	72.30710	0.07231	77.558	12.71	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	72.65820	0.07266	78.80710	0.07881	72.658	12.71	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	72.77720	0.07278	67.81730	0.06782	72.777	12.73	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	77.87720	0.07788	84.31730	0.08432	77.877	12.73	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.95290	4.95290		4.94580	4.94580		12.32	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	103.06970	0.10307	99.84770	0.09985	103.070	12.46	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	190.16970	0.19017	194.04770	0.19405	190.170	12.46	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	99.39730	0.09940	96.28070	0.09628	99.397	12.48	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	196.49730	0.19650	200.48070	0.20048	196.497	12.48	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	95.82800	0.09583	92.81470	0.09281	95.828	12.49	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	202.92800	0.20293	207.01470	0.20701	202.928	12.49	0.00	0	0.00
Total for Derivatives :											583,160,619.28	75,387	3 910 381.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72441			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.65000	105.08695		7.65000	105.06515			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97300			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.21500	104.01976		9.21500	103.99387			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.82610			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.91924			0.00	100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond		10.08000	95.40066		10.08000	95.37474		2,016,000,000,000.00	200,000,000	100,000,000.00	
AB06	On 27/03/2015	Spot Bond		7.95000	103.36458		7.95000	103.34231		50,538,150,000,000.00	6,357,000,000	3,488,900,000.00	
AB07	On 07/03/2014	Spot Bond		6.89500	108.45172		6.89500	104.04621			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.29813			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.35500	105.52121		9.35500	105.49456			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	1.55000	136.25816	1.55000	136.24772			620,000,000,000.00	400,000,000	400,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.75000	124.58088	2.75000	254.90069			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.84425			0.00	800,000,000	200,000,000.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10357			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.55318			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10145			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.15219			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.18587			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.70126			0.00	0	900,000,000.00
ABL10A		On 15/03/2015	Spot Bond	8.41000	108.03907	8.41000	108.01448			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.03885			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	8.14500	104.49832	8.14500	104.47527			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.50756			0.00	200,000,000	200,000,000.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83886			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67948			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.56183			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.78092			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.98562			0.00	4,000,000,000	2,000,000,000.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18191			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.69884			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.26977			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.96508			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.92546			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.00000	137.28989	6.00000	132.17914			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.45000	126.85773	3.45000	126.84143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond		4.50000	113.57814		4.50000	113.56039			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.15000	98.06289		5.15000	98.04600			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.34000	99.60661		6.34000	99.58605			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.75500	109.14684		11.75500	109.11240			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03467			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.16067			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.25312			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.31828			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.80000	107.80573		4.80000	107.78802			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.73941		100.00000	43.63109			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.49000	161.08402		2.49000	161.06758			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.70370		2.76000	155.68669			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.52000	161.74609		2.52000	161.72946			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.29000	165.52278		2.29000	165.50678			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.75125	71.82231		8.75125	71.80580			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.75125	71.82231		8.75125	71.80580			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.85000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03701			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.75000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.04000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.92000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.28000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67270			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.90000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.68500	102.24880	7.68500	102.22762		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	84.92000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.52000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	85.04000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86029		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.94000	113.85525	7.94000	113.83077		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.54920		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.35000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	82.45000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	3.09000	90.03771	3.09000	97.70752		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	3.02000	96.20837	3.02000	143.43312		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.89000	109.08707	2.89000	188.99588		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	81.00000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.17000	85.71386	10.17000	89.55371		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	90.66000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.49984		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	86.79000		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	10.16500	104.04628	10.16500	104.01794		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.11000	104.44373		10.11000	104.41543			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.59500	88.17436		9.59500	88.15167			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82000			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	10.20500	103.75861		10.20500	103.73024			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.50000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29274			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.35214			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.05500	106.94898		9.05500	106.92282			0.00	0	2,400,000.00
ABS5	On 01/05/2015	Spot Bond	7.60000	103.26853		7.60000	103.24725			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.60500	95.24143		9.60500	95.21690			0.00	0	4,500,000.00
ABS7	On 11/09/2026	Spot Bond	10.36500	93.02349		10.36500	92.99753			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.30000	105.97539		8.30000	105.95159			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.25000	131.22376		2.25000	128.68798			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.56000	204.20448		2.56000	258.70019			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000	121.46978		1.49000	124.16969			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.49000	120.25811		2.49000	122.66116			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.04806		100.00000	44.93651			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.10000	107.74168		12.10000	107.70672			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.61298	100.00000	2.60651				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.92219				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.89423				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.57459	100.00000	15.53602				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.92616				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.39905	11.00000	61.38150				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.57459	100.00000	15.53602				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.86015				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	101.22298				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.35613				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.16359				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.20372				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.22137				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40380				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40380				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40610				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.13151				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40610				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40151				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	87.47941				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.10894				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.97173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17969			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.21959			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.23560			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.20352			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13151			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.06000	101.40582		10.06000	101.36943			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03528			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.34341			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.03751			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	81.02413			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.90820			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.98176			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.16353			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98161			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98161			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.53277			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12337			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11374			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.20093			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50053			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.19968			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39818			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05929			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.18813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.38731			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01617			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.16836			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.97417			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.95647			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14288			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01439			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98705			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04012			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13966			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08343			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01921			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03690			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.24947		10.23000	104.22074			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05439			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02725			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.45274			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.64935			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.97171			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.15500	100.15362		10.15500	100.12636			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13477			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.54730		1.75000	110.62616			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03529			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03830			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15223			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.07240			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14425			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10434			0.00	200,000,000	100,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19212			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.22797			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.16020			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.49036			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.14425			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10659			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.17469			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.19555			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02708			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.05119			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.20045			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.18893			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27981			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12030			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26706			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.86292			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27981			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.22954			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.21605			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.21605			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.79144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.57494			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04044			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.02925			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.94802			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05962			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06440			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.11232			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04203			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04044			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.14910			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.08580			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36992			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19496			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	8.58993		100.00000	10.71141			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92307			0.00	0	15,000,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91487			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.90940			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.44053			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.49752			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.57340			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.41956			0.00	2,000,000,000	500,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.69000	98.10633		8.69000	98.08341			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.57734			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.69251			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.13500	101.47358		9.13500	101.44854			0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.80500	114.72086		9.80500	114.69070			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	62.28557		100.00000	62.13132			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.00000	110.16625		8.00000	110.14238			0.00	0	2,917,800,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	59.25676		100.00000	59.11002			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.97468		100.00000	14.94136			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.27000	148.55088		3.27000	148.53260			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.50000	100.00000		5.50000	128.77287			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26612			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11814			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.10005			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.51233			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15274			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14019			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.96052			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21496			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86189			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.62500	104.38871		9.62500	104.36175			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94787			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45747			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.71717			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33888			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.38315			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.17000	99.00021		10.17000	98.97323			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.90000	110.05904		7.90000	110.03562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.93352			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83995			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	8.12500	103.67567		8.12500	103.65299			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.50500	105.08084		9.50500	105.05404			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.81758	103.04937		11.81758	102.41192			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.64769	101.30882		11.64769	101.36444			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.70228	101.18206		11.70228	101.28826			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25878			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.75686	100.96027		11.75686	101.11999			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.71143	98.92627		12.71143	98.72008			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29133			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29133			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29141			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	12.06758	99.53097		12.06758	100.32462			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.97924	101.79912		11.97924	101.00669			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.64769	101.30882		11.64769	101.36444			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.92711	100.82642		11.92711	101.04468			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	11.10935	94.11131		11.10935	100.42522			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21977			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20446			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20446			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13367			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	11.07933	99.93938		11.07933	100.45840			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	12.28000	98.45786		12.28000	98.22680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	12.20500		64.76015		12.20500	95.63335			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	101.09617			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.23811		9.28000	101.23071			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.18517			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.02500		63.68073		12.02500	95.39371			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14656			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17873			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17873			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	101.13109			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.84316			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.19344			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74409			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	101.19344			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54224			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.81758		103.40769		14.81758	102.78883			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.08035		100.55893		16.08035	100.36442			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.98147		100.07755		14.98147	100.76017			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.59540			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.59540			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.59540			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.65923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66117			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.71899		100.00000	13.69297			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.10432		100.00000	21.05206			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.20730		100.00000	19.15974			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.85636		100.00000	11.82700			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.87256		100.00000	11.84283			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.33491		100.00000	14.29941			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.42095		100.00000	12.39020			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	91.72684		100.00000	91.50948			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42018			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.31919			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35237			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	50.00004		100.00000	50.00002			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.46000	102.49040		2.46000	168.51804			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.72500	94.43663		8.72500	133.61388			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.72500	95.81165		8.72500	134.00633			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.11000	94.93426		9.11000	94.91102			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16827			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98028			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.36636			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.06637			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.71500	97.41190		8.71500	97.38895			435,750,000,000.00	50,000,000	451,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28940			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41853			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42952			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.46613			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50270			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60467			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.38665		100.00000	14.35102			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34211			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35909			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36637			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36880			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39788			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43659			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.00427		100.00000	8.98198			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.00427		100.00000	8.98198			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05100			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14401			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16937			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.05500	103.11040		9.05500	103.08518			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24543			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38047			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.45893		100.00000	6.44293			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.45893		100.00000	6.44293			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.59500	101.98093		6.59500	101.96306			0.00	0	95,769,100.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.46351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.75691			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.11044			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.04494			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.67864			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.93542			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.92391			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.93161			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92800			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92144			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.89409			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.85487			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	43.80547		100.00000	43.69578			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.60242		100.00000	14.56626			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.96105			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.94500	107.23283		7.94500	107.20975			0.00	0	3,200,000.00
CBL08	On 02/11/2016	Spot Bond		10.15500	113.28594		10.15500	113.25495			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.44976			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51152			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.80500	104.38344		9.80500	104.35584			0.00	0	655,600,000.00
CBL12	On 06/09/2018	Spot Bond		11.93500	103.03623		11.93500	103.00325			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.38978			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.18500	98.21744		12.18500	98.18535			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.18046			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		10.04500	100.72905		10.04500	100.70178			0.00	0	244,100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.22213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		12.62500	93.76986		12.62500	99.25765			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.28765			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.61820			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21670			0.00	400,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.92000	91.70086		10.92000	91.67392			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.55500	113.72230		10.55500	113.69017			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.40500	109.67915		10.40500	109.64860			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.74500	114.24882		9.74500	114.21880			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.99155			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.40500	104.08938		12.40500	104.05479			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.07146			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.33761			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	100,000.00000	0.01422	100,000.00000	100,000.00000	0.01337			6.00e+017	6,000,000,000	3,000,000,000.00	
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.86039			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.99986			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.67582			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.66739			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89705			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89814			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89235			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.45289			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.06395			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	88.87457		100.00000	88.67119			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	88.87457		100.00000	88.67119			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	88.87457		100.00000	88.67119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16362			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		88.87457		100.00000	88.67119			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.31990			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53239			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.31635		10.11000	101.28876			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53239			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72950			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		114.28940		2.76000	114.27701			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		111.29845		3.14000	115.89875			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.77692		8.25000	103.86953			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53239			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53239			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.99661		3.10000	115.49244			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.63249		2.40000	115.14709			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69906			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.99547			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.56020			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.00000		101.76880		9.00000	101.74419			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57963			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57013			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45780			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	9.05000	101.91123	9.05000	101.88644			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.05000	101.91123	9.05000	101.88644			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	9.10000	100.65061	9.10000	100.62601			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19573			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.33373			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.48357			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.48357			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	92.79461	100.17539	92.35417			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65892			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.05544			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21435			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.86899			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.86005			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.85112	9.35000	99.82632			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.85112	9.35000	99.82632			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.85006			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.84963			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	99.78131			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07317			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.78560			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88995			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88995			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88995			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88995			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91544			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96478			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.95500	102.64959		9.95500	102.62204			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98103			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01562			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01562			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34762			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38033			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.78805			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09635			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08836			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10747			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.86787			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.81798			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10425			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.32803			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.97606			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88560			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05642			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.14293			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.48852			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40200			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12029			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.53487			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01153			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10616			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88504			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.28722			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03348			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03348			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02677			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.91337			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.85456			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.18087			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.36867			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.88908			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.46804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.54808			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.46278			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.06766			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.45000	92.12307		11.45000	92.09474			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.97000	93.79952		11.97000	93.76939			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97404			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.29894			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.06608			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38831			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38824			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.03355		8.80500	102.62848			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12030			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27751			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	122.76131			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.17936			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.20329			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.29576			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.21605			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75676			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75676			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75676			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35628			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.91497			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.38724			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.11934		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.13677		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.94195		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31396		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.52971		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98063		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76085		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42020		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.05121		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.25113		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30970		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.14094		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93437		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94765		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.28900		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.81479		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.81479		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.69737		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.09147		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.80047		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.80715		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.28811		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28815		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.29864		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond		10.55000	101.10579		10.55000	100.27385			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.63000	100.61167		10.63000	100.56065			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.27000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29900			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.77000	102.33091		12.77000	106.52237			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15582			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.72000	100.14267		12.72000	100.10698			0.00	0	1,100,000,000.00
CLN368	On 26/07/2022	Spot Bond		11.09000	100.13334		11.09000	100.09999		12,199,000,000,000.00	1,100,000,000	1,100,000,000	1,100,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.69057		7.01000	38.30205			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	139.74132			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		9.11000	94.93426		9.11000	128.35563			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.72500	30.51549		8.72500	133.61388			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.72500	30.91675		8.72500	134.00633			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.32116			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.22131			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72309			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72309			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21175			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12187			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13959			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14425			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38831			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02606			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.80034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	9.55000	110.35565	9.55000	107.84260			0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	9.50500	100.08203	9.50500	100.05650			0.00		0	1,460,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.83000	110.40812	10.83000	110.37614			0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.90000	105.21097	8.90000	105.18580			0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	10.42000	106.16049	10.42000	106.13070			0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.76000	93.99277	10.76000	93.96571			0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.45500	95.15764	11.45500	95.12852			0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.45500	88.04511	11.45500	88.01817			0.00		0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.47930			0.00		0	10,000,000,000.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.53092			0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42184			0.00		0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27285			0.00		0	0.00	
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.29335			0.00		0	0.00	
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.87303			0.00		0	0.00	
CPV01	On 30/06/2029	Spot Bond	11.74000	96.24710	11.74000	96.21678			0.00		0	0.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.89330	100.00000	11.86385			0.00		0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.33546			0.00		0	0.00	
DENG44	On 29/09/2017	Spot Bond	8.78000	96.84943	8.78000	96.82645			0.00		0	0.00	
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.64645			0.00		0	0.00	
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.79777			0.00		0	0.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26624			0.00		0	0.00	
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.23558			0.00		0	0.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.94951			0.00		0	0.00	
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.52654			0.00		0	0.00	
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.14502			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.20594				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.78000		117.71436	7.78000	117.68968				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.10000		101.86628	9.10000	101.84124				0.00	0	5,092,900,000.00
DV23	On 27/02/2023	Spot Bond	9.41000		108.28551	9.41000	103.27094			13,174,000,000,000.00	1,400,000,000	13,673,700,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.03761				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.07480				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.96639				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.69000		124.00383	8.69000	123.97469				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.49337				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.36027	0.10000	131.53608				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.50843	2.45000	112.49704			490,000,000,000.00	200,000,000	1,600,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.46000		99.98527	2.46000	99.97511				0.00	0	100,000,000.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.85494	2.55000	98.84466			1,020,000,000,000.00	400,000,000	20,200,000,000.00	
EMM01	On 28/07/2020	Spot Bond	10.32000		101.70843	10.32000	101.68016				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.17000		107.44729	10.17000	107.41785				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.50500		100.10348	10.50500	100.07518				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.92000		89.73993	10.92000	94.38103				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.96334				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	102.85762				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.05148				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.17634				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96508			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	89.55224		100.00000	89.10891			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
EQ202U		On 12/03/2014	Spot Bond	100.00000	99.54691		100.00000	99.29035			0.00	0	0.00
EQ203U		On 16/04/2014	Spot Bond	100.00000	88.89523		100.00000	88.68507			0.00	0	0.00
EQ204U		On 15/05/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,770,000,000,000,000.00	17,700,000,000	17,700,000,000.00	
EQS01		On 18/11/2014	Spot Bond	3.00000	128.60540		3.00000	128.59046			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.96000	102.85562		11.96000	102.82261			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.35108			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.37663			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.76829			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	10.54500	83.58819		10.54500	96.88147			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.77931			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.55809			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
ERSA12		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16		On 17/11/2025	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
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.43000		104.11255	7.43000	104.09169				10,996,400,000,000.00	1,480,000,000	940,000,000.00
ES18	On 20/04/2018	Spot Bond	8.33000		106.23810	8.33000	106.21429				161,602,000,000.00	19,400,000	16,809,400,000.00
ES23	On 25/01/2023	Spot Bond	9.04500		106.41832	9.04500	106.39232				151,361,600,589,000.00	16,734,284,200	23,721,700,000.00
ES26	On 02/04/2026	Spot Bond	9.31500		92.47205	9.31500	92.44893				1,863,000,000,000.00	200,000,000	10,973,000,000.00
ES33	On 15/09/2033	Spot Bond	9.90500		82.60189	9.88000	82.75954				1,391,652,500,000,000.00	40,500,000,000	111,062,390,400.00
ES42	On 25/04/2042	Spot Bond	10.09500		87.86934	10.09500	87.84557				32,304,000,000,000.00	3,200,000,000	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.86592				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.50256				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.92936				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.33175				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.51718				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.58624				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.66778	100.00000	10.64107				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.38160	100.00000	10.35560				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.09970				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.15012				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.25088				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.35156				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.20000		104.85526	7.20000	104.83477				4,942,080,000,000.00	686,400,000	1,557,400,000.00
FRB05	On 21/12/2018	Spot Bond	10.02500		95.61986	10.02500	95.59417				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.09724				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.09716				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.33664				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	103.54301				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		11.82500	102.53846		11.82500	102.50610			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.73357			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.59000	120.99381		2.59000	121.79269			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.59000	126.14189		2.59000	258.09576			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.80000	94.54340		2.80000	94.53293			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.00000	96.43068		3.00000	143.76462			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.78000	110.83797		2.78000	192.02994			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.21000	113.44339		8.21000	113.41819			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.98400	59.40128		7.98400	58.71021			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48700	37.94880		9.48700	37.03854			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.69292		9.72000	35.76135			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.89485			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.50413			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.44355			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25487			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.43065			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.43065			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.93999			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.38702			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37232			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.60494			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16368			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29531			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.67136			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	98.00000			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
FRC116		On 20/06/2017	Spot Bond	7.47000	99.95997	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.57963			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27981			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	101.21126			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39936			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	101.25591			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96782	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34673			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	101.70124			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64568			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	13.67680		100.09221	13.64291			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12349			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.53420			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36560			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54846			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.22396			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.84586			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26311			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27920			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15239			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18414			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60598			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.10731			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.08905			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.16020			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.20192		13.22500	55.18197			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08357			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08517			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.67699			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14265			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.04500	86.17877		4.04500	89.14627			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.20009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20009			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.91049			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97404			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.37679			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45660			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12030			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.08996			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.27119			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.30691			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.13945			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.26829			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.38263			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52654			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.17138			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.71045			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01893			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.86923			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.50149			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.30762			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.48509			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26787			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25993			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.55016			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.05934			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.83000		114.19236		3.83000	111.58458			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28556			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.30000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.81000		104.91646		3.81000	111.74131			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.83000		98.94240		1.83000	121.29476			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.83000		102.17465		3.83000	111.58458			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.81000		101.56974		2.81000	119.61351			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.88000		102.47244		2.88000	124.80330			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37688			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.06347			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.77695			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.81066			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.09936			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27597			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.22988			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.51328			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45238			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22083			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.64205			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.21923			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.11387			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.90874			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.94233			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.65860		100.00000	9.63468			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.32583		100.00000	16.28540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.95000	142.36965		4.95000	142.34558			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.33818			0.00	380,000,000	190,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28306			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.61599			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.77257			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.60691			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.91799			0.00	50,000,000	606,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.96052			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	82.69732			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.05000	87.06700		3.05000	113.22071			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.39854			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.74285		10.38000	100.71418			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.74285		10.38000	100.71418			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.19904			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.41989			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.10000	121.24689		3.10000	248.07677			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.60000	126.04364		2.60000	257.89463			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.32000	119.20655		3.32000	243.90070			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.96000	98.65786		2.96000	118.63955			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.31320			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.49000	122.67373		2.49000	118.91059			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48462			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73311			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.26624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		3.03000	90.17381		3.03000	90.16325			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.01472		104.97509	16.97073			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.40963		101.07593	21.35611			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.01166		100.44759	12.97932			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03897			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.69121		100.76967	19.64211			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		2.61000	100.41381		2.61000	100.40324			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	100.64338			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.76000	92.95866		2.76000	100.87820			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.32859			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.79000	92.68876		2.79000	100.58523			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.71922			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.80000	124.09786		2.80000	321.70658			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75233			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14849			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.14014			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13340			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.56237			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.40181			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.89277			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70277			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.53500	104.99604		6.53500	104.97740			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.15000	105.40106		7.15000	105.38061			7,007,000,000,000.00	980,000,000	710,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	8.08000	103.25574	8.08000	103.23314				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.52500	103.57681	8.52500	103.55293				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.70500	109.78305	8.70500	109.75736				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.17000	101.59117	9.17000	101.56601				0.00	0	992,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.43000	100.05619	9.43000	100.03087				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	10.02000	86.50871	10.02000	90.34886				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.08500	106.35319	10.08500	106.32444				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.41500	95.66659	10.41500	97.15201				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.89000	94.00898	10.89000	89.23736				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.76500	78.06377	10.76500	78.04128				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.87281				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.92260				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.96283				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.97891				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.01906				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.08332				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.13150				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.34013				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.99178				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.66654				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.85500	102.38456	9.85500	102.35751				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	100.26753				0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.56897				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB94	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.94745			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.27784			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.28629			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.30261			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.32284			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.35090			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	101.27784			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.82444			0.00	60,000,000	60,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.53767			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.14862			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.70555			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.22783			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78996			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	100.00000		40.36823		100.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.06731			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40216			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.42834			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.18821			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.27480			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.27818			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.35934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC11	On 07/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.22753			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.45194			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.56823		100.91199		8.56823	95.80863			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	100.47854			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.92053		100.93775		8.92053	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	100.51272			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.37025		100.97442		9.37025	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	100.55445			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	100.52945			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.62278			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64948			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	100.00000		8.61150		100.00000	8.58993		6,050,000,000,000,000.00	60,500,000,000	30,500,000,000.00	
HPF05	On 17/02/2017	Spot Bond	8.00000		100.02167		8.00000	100.00000		302,400,000,000,000.00	37,800,000,000	20,000,000,000.00	
HWAY20	On 31/07/2020	Spot Bond	8.83000		104.92719		8.83000	104.90215			0.00	0	5,419,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.32704		2.37000	262.56830			0.00	0	8,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		2.35000	130.98990		2.35000	262.97951			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.86000	95.12769		9.86000	95.10240			0.00	0	3,145,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.78000	95.72982		9.78000	95.70458			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	37.46243		100.00000	37.36966			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.72364		100.00000	9.69956			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	59.68621		100.00000	59.53841			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	28.38710		100.00000	28.31680			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.73575		100.00000	15.69678			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.15000	107.05790		2.15000	107.04793			903,000,000,000.00	420,000,000	65,985,272,100.00
I2038	On 31/01/2038	Spot Bond		2.43000	105.12079		2.43000	105.11019			281,880,000,000.00	116,000,000	22,667,206,400.00
I2046	On 31/03/2046	Spot Bond		2.45000	104.41399		2.45000	104.40345			279,300,000,000.00	114,000,000	44,816,417,800.00
I2050	On 31/12/2050	Spot Bond		2.40000	111.43988		2.40000	111.42875			72,000,000,000.00	30,000,000	14,400,835,800.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.10000	106.77882		8.10000	106.75540			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.17159			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24314			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12662			0.00	0	50,936,000,000.00
IBL20	On 15/03/2014	Spot Bond		8.04000	108.15441		8.04000	103.78063			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.60000	105.77809		8.60000	105.75349			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.20500	106.90658		9.20500	106.88000			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.97000	107.01127		7.97000	102.81562			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39287			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.80000	112.74469		4.80000	112.70462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		8.42000	99.66807		8.42000	99.64574			0.00	0	178,100,000.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25648			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.27155			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.65000	101.32094		1.65000	123.60653			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.56000	101.49489		2.56000	122.05250			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30896			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.43407			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.87500	102.95720		8.87500	102.93264			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.62323			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.87213			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.45500	95.73015		9.45500	95.70586			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.92000	88.94598		9.92000	88.92219			0.00	0	4,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38242			0.00	75,200,000	18,800,000.00
IBL49	On 02/04/2018	Spot Bond		8.95500	97.30768		8.95500	97.28426			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.97000	96.34704		9.97000	96.29755			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31033			0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.31956			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.36000	97.93971		8.36000	97.91756			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.23500	96.36449		9.23500	96.34046			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.35386			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		100.00000	14.78433		100.00000	8.67652			84,000,000,000,000.00	840,000,000	13,340,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.52000	100.11531		8.52000	100.09224			0.00	0	26,000,000,000.00
IBL60	On 17/02/2024	Spot Bond		10.26000	99.99682		10.26000	10.26000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00332		100.00000	0.00331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36147			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.38272			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.57000	96.73953		9.57000	96.71469			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.66899		5.00000	101.65520			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.66899		5.00000	101.65520			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.24587		5.00000	100.23219			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.66899		5.00000	101.65520			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.73253		4.00000	101.72139			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85351			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.77965			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09502			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.02504		9.20000	110.99761			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94712			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94712			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.59203		100.00000	8.57076			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.34180			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21240			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.08840			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.10000	102.63437		10.10000	102.60643			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.36542			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.49007			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03650			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.48017			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.52519		100.00000	5.51136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN238U	On 13/03/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.80000		94.51796	5.80000	99.90475				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		99.88889	5.80000	99.79385				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.77803	5.80000	99.68320				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000		99.66741	5.80000	99.57279				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000		99.32567	5.90000	99.23008				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.21417	5.90000	99.11879				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.10291	5.90000	99.00775				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000		98.97500	6.00000	98.87847				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.86241	6.00000	98.76610				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.75007	6.00000	98.65398				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.65398	6.00000	98.54212				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.06361				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.81758		102.09809	11.81758	101.84253				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.81758		99.98742	11.81758	100.58487				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.15862				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.81226				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.13311				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.45473	6.50000	102.43673				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.23996				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.79632				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.98322				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.98322				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.47025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.24309			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07885			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.48314			0.00	10,000,000,000	10,000,000,000.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.52017			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.11871			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.20197			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.88096			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.11599			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.25834			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.38630			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.29822			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.88052			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.91885			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.02809			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.42972			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.21884			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.10088			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		109.03767		100.00000	108.74767			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.13367			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23645			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.73231			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57069			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58488			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		9.11000	102.24175		9.11000	102.21673			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.59500	108.16224		7.59500	103.65723			31,595,200,000,000.00	4,160,000,000	1,042,500,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29546			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.35500	105.12037		9.35500	105.09382			0.00	0	7,900,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.71815			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.66622			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.78847			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18190			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.28000	103.21528		9.28000	103.18956			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.20089			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.57628			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.65000	93.97334		3.65000	113.00413			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.18000	93.55814		4.18000	125.65835			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.92081			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.67957			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.65902			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.39041			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.04820			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.15000	87.50672		4.15000	88.25781			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.15000	87.43377		4.15000	95.51770			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.49667			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.06724			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03650			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.52500	107.98192		12.52500	107.94568			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	4.18000	92.56525		4.18000	125.65835			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33729			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43533			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.80000	94.51797		5.80000	94.51796			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.80000	99.96823		5.80000	99.87304			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000	99.85719		5.80000	99.76221			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000	99.74640		5.80000	99.65163			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000	99.63585		5.80000	99.54129			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.90000	99.29379		5.90000	99.19826			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000	99.18236		5.90000	99.08704			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	99.07117		5.90000	98.97607			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	6.00000	98.94280		6.00000	98.84634			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000	98.71802		6.00000	98.62199			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.02730			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26812			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30775			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.80271			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68229			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08475			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.22074			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.22348			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11936			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94847			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85937			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39379			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58498			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58973			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59924			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55645			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44814			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26807			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08710			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	54.99796		100.00000	54.86024			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	99.60831		100.00000	99.35225			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.37531			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	58.04824		100.00000	57.90450			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75123			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.65558		100.00000	16.61523			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.58944			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	51.71606		100.00000	51.58656			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	64.64208		100.00000	65.99273			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	56.99512		100.00000	56.85398			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	55.56066		100.00000	55.45525			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	56.40287		100.00000	56.26163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.63232	100.00000	51.46570				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.60302				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.34469				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.10500		138.07829	9.10500	138.04434				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.27228				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04744				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.33925				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.45500		94.90530	9.45500	94.88107				0.00	0	6,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.60500		67.93629	9.60500	96.29555				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.07000		95.86236	10.07000	95.83635				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.81723				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.35000		100.89492	11.35000	100.86432				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.99668				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93983				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93572				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93080				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.29164				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.53572				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.73802				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.35759				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.05149				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221			770,000,000,000,000.00	7,700,000,000	7,700,000,000.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000		87.52998	100.00000	87.32057				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		57.00029	100.00000	56.89214				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		51.71606	100.00000	51.58656				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.01499				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		60.56541	100.00000	60.41375				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834			4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
MAQ14U	On 17/03/2014	Spot Bond	100.00000		93.11224	100.00000	100.00000				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.14738				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.75781				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.95020				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.87143				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.48769				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.15868				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.86402				0.00	50,000,000	50,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.71909				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.13677				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.04827				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.46557				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.09908				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.10699				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		53.41251	100.00000	53.41250				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		90.45129	100.00000	90.23489				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		61.12459	100.00000	60.92952				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		55.29312	100.00000	55.15467				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.49755	100.00000	15.45917				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.83581	100.00000	37.74212				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.37500		101.71484	9.37500	101.68923				0.00	0	155,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.28708			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.18816			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.05662			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.23663			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.25453			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.34400			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.60707			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.64539			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.69000		102.96174		8.69000	102.93768			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.44500		100.71250		9.44500	100.68683			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.24500		99.94397		10.24500	99.91640			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.91000		103.47171		6.91000	103.45240			19,098,065,300,000.00	2,763,830,000	1,963,830,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97085			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.01103			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.27000		101.61692		10.27000	101.58830			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.10000		104.23136		8.10000	104.20850			2,726,726,490,000.00	336,632,900	5,674,632,900.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49029			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.61500		99.61679		9.61500	99.59109			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.21796		100.00000	10.19266			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.42464			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.31500		99.54059		9.31500	99.51569			0.00	0	131,000,000.00
MTN02	On 13/07/2014	Spot Bond	8.01500		101.85199		8.01500	101.83032			0.00	0	1,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.20000		102.42179		8.20000	102.39905			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.25500		103.49305		9.25500	103.46719			0.00	0	32,900,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.94623		100.89771	5.93122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	6.02639	100.61875	6.01122			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.05192			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.05278			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.05355			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.05378			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.05889			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.06459			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.38160	100.00000	0.38064			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.38160	100.00000	0.38064			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.61000	94.18421	9.61000	94.15980			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		8.05000	97.97556	8.05000	97.95419			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.47220			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		9.79000	97.75883	9.79000	97.73302			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.66577			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.04453			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.38940			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.74066			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.69756			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.26831			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond		0.00000	100.00000	0.00000	101.55766			0.00	0	500,000,000.00
NBK2A		On 15/09/2015	Spot Bond		7.80000	108.52301	7.80000	108.50008			0.00	0	1,505,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.52054				0.00	75,600,000	25,200,000.00
NBK3A	On 09/09/2019	Spot Bond	9.27500		114.10442	9.27500	114.07584				0.00	0	6,800,000.00
NBK4	On 28/10/2024	Spot Bond	11.28000		31.89936	11.28000	31.89002				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.20000		104.83574	8.20000	104.81260				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.45952				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.48971				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.83000		107.60516	7.83000	103.41851				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.95792				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.55000		105.33363	8.55000	105.30926				0.00	0	3,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.95310				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	99.83888				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.93995				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.75886				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58966				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.47449				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	87.97024				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.39019				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	100.31678				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.35382				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.27576				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65612			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	84.14040			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.12972			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08609			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18326			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06323			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99896			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.69207			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95956			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94932			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94852			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.31996			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.25070			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.45000	102.36858		10.45000	102.28457			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.14529			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.48500	100.75732		10.48500	100.43654			0.00	0	0.00
NCLN86	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.14681			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.05000	106.61086		9.05000	106.58481			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	102.72683			0.00	900,000,000	600,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.67807			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60045			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.70500	111.86114		12.70500	111.82309			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.92228			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.79589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.14354			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.77221			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.53990		2.61000	159.52309			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.32000		100.77582		9.32000	100.75046			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.02404			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.95000		104.66843		9.95000	102.10072			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87342			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00720			0.00	40,000,000	20,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.87989			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.88093			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.87628			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.15000		104.70421		10.15000	102.54858			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.87167			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.87635			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.87347			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.35000		104.74009		10.35000	102.06996			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.86422			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.86982			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.87160			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.83599			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.84741			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.86786			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.55000		109.63980		7.55000	104.07500			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.11500		114.59118		9.11500	114.56312			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.50000		119.72109		9.50000	119.69040			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.50500	162.12109		2.50500	162.10448			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.78500	121.70972		9.78500	121.67778			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.44265			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.42899			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.49388			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.32880			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.06936			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00808			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.73236			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.23994			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.84441		100.00000	18.79876			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.75043		100.00000	27.68171			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.33000	105.25522		7.33000	105.23440			0.00	0	200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.04138		100.00000	14.00621			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.42000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.87200		100.00000	42.76584			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07205			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.71671			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.31887			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29276			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.08007			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94138			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.68344			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.26808			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
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99880			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.98029			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09316			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.04085			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.00216			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15738			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09130			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.04253			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.22833			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15012			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.08961			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.27614			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.28751			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.29263			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.30399			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35280			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.36414			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36339			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.10000		109.31232		7.10000	109.29126			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76500		96.28475		6.76500	96.26706			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.52500		37.22215		8.52500	37.21362			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.15500		115.06505		7.10000	115.12833		6,446,053,980,000,000.00	00,916,000,000	81,798,500,200.00	
R158	On 15/09/2015	Spot Bond	7.10000		115.15051		7.10000	115.12833			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.00000		89.76672		7.00000	89.74966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	7.10000		120.59526	7.10000	120.57203				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.93000		83.94395	6.93000	83.92815				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.75000		115.01620	8.70500	115.36492			8,358,997,489,500,000.00	55,313,998,800	49,630,100,000.00	
R187P	On 21/12/2026	Spot Bond	8.44500		34.57992	8.44500	34.57207				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.36500		32.17473	8.36500	32.16749				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.10000		268.21025	2.10000	268.18573			42,458,430,000,000.00	20,218,300,000	25,438,900,000.00	
R201	On 21/12/2014	Spot Bond	6.46500		103.23803	6.39500	103.27740				0.00	0	03,665,000,000.00
R202	On 07/12/2033	Spot Bond	2.29000		206.31886	2.29000	206.29894				0.00	0	50,904,800,000.00
R2023	On 28/02/2023	Spot Bond	8.61000		94.46875	8.56000	98.61124			1,148,043,903,825,000.00	33,338,432,500	87,530,132,500.00	
R203	On 15/09/2017	Spot Bond	7.82500		104.84731	7.75500	105.04167			1,422,538,832,500,000.00	81,794,100,000	43,579,800,000.00	
R2030	On 31/01/2030	Spot Bond	9.13500		90.95406	9.13500	90.93162			2,231,680,500,000,000.00	44,300,000,000	00,368,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.31500		92.74740	9.31500	92.72408			2,207,189,250,000,000.00	36,950,000,000	58,766,000,000.00	
R204	On 21/12/2018	Spot Bond	8.09500		100.90522	8.02500	101.15901			1,765,824,136,706,500.00	18,137,632,700	15,316,205,600.00	
R2048	On 28/02/2048	Spot Bond	9.41500		93.00951	9.41500	97.34866			1,570,892,750,000,000.00	66,850,000,000	33,219,600,000.00	
R207	On 15/01/2020	Spot Bond	8.32000		95.75560	8.27000	95.95713			3,484,249,600,000,000.00	18,780,000,000	22,134,000,000.00	
R208	On 31/03/2021	Spot Bond	8.46000		93.60145	8.42000	93.77912			2,154,902,881,842,000.00	54,716,652,700	39,631,805,700.00	
R209	On 31/03/2036	Spot Bond	9.23500		74.47633	9.21000	74.63978			1,206,224,157,618,000.00	30,614,418,800	96,967,840,600.00	
R210	On 31/03/2028	Spot Bond	2.28000		156.33303	2.28000	156.31799			1,048,800,000,000.00	460,000,000	20,429,879,900.00	
R211	On 31/01/2017	Spot Bond	0.95000		126.10072	0.95000	126.09313			5,091,430,000,000.00	5,359,400,000	22,101,151,300.00	
R212	On 31/01/2022	Spot Bond	1.99000		127.12154	1.99000	127.11027			77,067,088,200,000.00	38,727,180,000	19,108,200,000.00	
R213	On 28/02/2031	Spot Bond	9.14000		81.50915	9.12000	85.12739			3,691,237,533,400,000.00	03,855,310,000	81,585,606,700.00	
R214	On 28/02/2041	Spot Bond	9.34000		71.99703	9.34000	75.21987			1,290,414,400,000,000.00	38,160,000,000	07,974,800,000.00	
R225C	On 15/03/2014	Spot Bond	6.25500		99.57340	6.25500	99.55641				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.36500		96.49719	6.36500	96.48049				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.16000		92.75520	7.16000	92.73717				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	7.00000	89.76672	7.00000	89.74966				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.92000	86.86998	6.92000	86.85365				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.93000	83.94395	6.93000	83.92815				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.45000	97.87268	6.45000	97.85575				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.40000	94.85828	6.40000	94.84186				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	7.07000	91.12328	7.07000	91.10589				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.94000	88.21546	6.94000	88.19892				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.92000	85.29558	6.92000	85.27964				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.98000	82.30749	6.98000	82.29198				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.73000	77.63443	7.73000	77.61825				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.78000	74.60756	7.78000	74.59192				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	8.03000	71.06869	8.03000	71.05333				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	8.01000	68.38902	8.01000	68.37427				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.99000	65.82305	7.99000	65.80888				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.98000	63.32998	7.98000	63.31636				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.23000	59.97972	8.23000	59.96643				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.21000	57.68483	8.21000	57.67208				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.34000	54.90499	8.34000	54.89266				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.31000	52.82622	8.31000	52.81440				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.28000	50.84081	8.28000	50.82948				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.25000	48.94413	8.25000	48.93327				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.21000	47.17411	8.21000	47.16368				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.17000	45.48560	8.17000	45.47559				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.64500	41.68886	8.64500	41.67917				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.60500	40.12794	8.60500	40.11866				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond		8.56500	38.64032		8.56500	38.63142			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.52500	37.22215		8.52500	37.21362			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.48500	35.86982		8.48500	35.86164			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.44500	34.57992		8.44500	34.57207			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.40500	33.34924		8.40500	33.34170			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.36500	32.17473		8.36500	32.16749			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.65882			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73886			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.80989			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77955			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.63683			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.77077		100.00000	12.73878			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.84910		100.00000	5.83462			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23278			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.29755			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84053			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24640			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.63859			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85098			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		100.00000	83.50591		100.00000	83.32076			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		100.00000	69.53418		100.00000	69.40613			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44424			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.94449			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.59050			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.24286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26622			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.67120			0.00	200,000,000	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42214			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.52078			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.46454			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37199			0.00	0	10,000,000,000.00
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	100.31721			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33936			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.54265			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48694			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48694			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40789			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.58394			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.81226			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.69498		12.35000	102.66098			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.51468			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.63353		100.00000	12.60190			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.38915			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63996			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.47704			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.71982			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.75732	100.00000	1.75297				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.53267	100.00000	9.50906				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.93965	100.00000	21.88471				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.41698	100.00000	13.40053				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.46971	100.00000	19.42255				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.58372				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.76851				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.72000		104.52989	9.72000	104.50263				0.00	0	604,300,000.00
RW23	On 10/12/2023	Spot Bond	9.81000		90.27775	9.81000	99.91299				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.27000		84.42809	10.27000	101.72373				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.93747				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.35000		108.52606	8.35000	108.50154				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.85542				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.80500		101.61890	9.80500	101.59219				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.41777				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.21162				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.39320				0.00	3,000,000,000	2,050,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.41934				0.00	100,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.40985				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.20000		103.94614	8.20000	103.92306			2,460,000,000,000.00		300,000,000	1,382,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.62500		98.89986	9.62500	98.87432				0.00	0	394,700,000.00
SBK11	On 09/04/2014	Spot Bond	2.55000		136.94690	2.55000	133.21082			1,377,000,000,000.00		540,000,000	270,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.56000		112.91271	8.56000	112.88657				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.42000		113.12455	8.42000	113.09879				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.35000		113.23069	8.35000	113.20511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		9.15500	100.84077		9.15500	100.81582			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.49500	113.01099		8.49500	112.98503			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.46000	113.06396		8.46000	113.03809			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.08473			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96030			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.25016			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81507			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.80500	103.93620		8.80500	103.91147			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73628			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99100			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02917			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.07000	102.12874		10.07000	102.10118			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.35500	100.51657		10.35500	100.48854			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.59906			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.15297			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.86677			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.51500	99.45906		9.51500	99.43353			0.00	0	1,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.34528		100.00000	8.30309			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.40500	93.23988		9.40500	93.21620			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.12000	94.18205		10.12000	94.15637			0.00	0	4,300,000.00
SBS9	On 07/07/2016	Spot Bond		8.28000	107.97355		8.28000	107.94935			0.00	0	7,300,000.00
SBSI11	On 07/12/2023	Spot Bond		2.63000	125.74944		2.63000	257.29247			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.65000	102.56173		1.65000	123.60653			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.21000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.09207	100.00000	10.06708				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.23539	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		108.43363	2.22000	121.62487				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.45473	6.50000	102.43673				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.22070				0.00	110,000,000	55,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.88054				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.62881				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.78500		98.30083	9.78500	98.27504				0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.29117				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.65089				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.99496				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.89211				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.23154				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.71141	100.00000	10.68546				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.22604				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.40000		102.81477	8.40000	102.79141				0.00	0	2,023,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.62500		94.39765	9.62500	96.73524				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.10500		100.98781	9.10500	100.96297				0.00	0	4,790,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00261				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.92624				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.06908			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.92577			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34937			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.85500	102.97128		8.85500	102.94677			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70253			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85429			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52236			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.10000	93.56014		10.10000	93.53481			0.00	0	2,402,300,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50604			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00720			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33106			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	10.02800	86.21024		10.02800	86.18707			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.09000	85.93361		10.09000	85.91038			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.64000	102.28502		7.64000	102.26395			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.53000	90.54895		9.53000	90.52567			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15678			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.93500	101.48983		8.93500	101.46532			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	8.00000	113.76354		8.00000	113.73890			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.90000	99.15231		2.90000	99.51915			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.97500	97.51807		8.97500	97.49455			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.11552			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.76382			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.82571			0.00	2,000,000,000	1,000,000,000.00
SSN017		On 21/12/2026	Spot Bond	10.12500	104.33512		10.12500	104.30681			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.35314			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.09043			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.35000		73.09248		10.35000	76.71932			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.46517			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45717			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.43963			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98533			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98535			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98531			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.89734			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.88230			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.79373			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.73409			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.67554			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.57120			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.97087			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.03900			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.93470			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.93505			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.76703			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.64216			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	100.00000		80.75221		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
SY1053	On 16/05/2014	Spot Bond	100.00000		80.75221	100.00000	100.00000				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.56000		112.19153	7.56000	112.16866				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.30500		101.33049	9.30500	101.30517				0.00	0	4,100,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000		75.12085	100.00000	74.97442				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		57.33011	100.00000	57.18814				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.50517	100.00000	21.45307				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.20000		107.41434	7.20000	103.39275			15,883,200,000,000.00	2,206,000,000	603,000,000.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.39111				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.25203				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.98322				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.32694				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94207				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.03360				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.24848				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.35000		101.25462	8.35000	101.23174				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.42030				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.43531				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.65990	7.83000	100.63854				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.41205				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.43080				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.35821				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.41205				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.43080				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.64751		7.16000	100.58470			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.46753			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46453			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.53632			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52662			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.81813			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78495			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41130			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43531			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.73442		8.73000	100.61560			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40904			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43080			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.49500	88.12785		9.49500	95.98287			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46903			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46079			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53482			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53184			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76650			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76945			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44059			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.23526		101.06155	6.21967			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.40904			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.22072			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.47652			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.50644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.82108			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87625			0.00	400,000,000	200,000,000.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.42918			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43679			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.42918			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.43679			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.44059			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42461			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43679			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47861			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.47861			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47861			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53939			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.55457			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53559			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83834			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.85720			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84966			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.85000	107.01184		8.85000	106.98638			0.00	0	1,012,200,000.00
TL20	On 22/02/2020	Spot Bond		8.44500	88.76914		8.44500	88.72215			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.66500	104.26177		8.66500	104.23734			0.00	0	6,030,100,000.00
TN20	On 17/09/2020	Spot Bond		9.62000	108.66666		9.62000	108.63846		14,430,000,000,000.00	1,500,000,000	25,730,800,000.00	
TN23	On 06/11/2023	Spot Bond		9.74000	109.63327		9.74000	109.60447			0.00	0	9,840,000,000.00
TN25	On 19/08/2025	Spot Bond		9.85500	102.31258		9.85500	97.53833			0.00	0	14,430,000,000.00
TN27	On 14/11/2027	Spot Bond		9.85500	95.22842		9.85500	95.20312		13,797,000,000,000.00	1,400,000,000	9,566,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.83393			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.87249			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.11974			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00049			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61207			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.68389			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.70102			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.70406		10.00000	99.67451			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.71141		9.75000	99.68259			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.71818		100.00000	9.69044			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.13296			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.02131			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.69199			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.52181			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.54036			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.31776			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.40617			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.90526			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.69675			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.52785			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.25374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	97.56517			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	94.40020			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	97.06886			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.23418			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	88.70104		100.00000	88.49184			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41147			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.35428			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.52404			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49410			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46415			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.41923			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38252			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.38929			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000	96.87354		100.00000	96.62387			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41147			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.53125			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41667			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46755			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.82000	109.38242		9.82000	109.35345			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.59795			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49750			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88907			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.09500	104.69651		10.09500	104.66803			3,028,500,000,000.00	300,000,000	300,000,000.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73647			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.13458			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.13899			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.13925			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83113			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.85787			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.46000		113.12045		7.46000	113.09756			0.00	0	9,813,000,000.00
WS05	On 01/08/2018	Spot Bond	1.43000		232.29151		1.43000	232.27447			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.40000		103.92943		7.40000	103.90857			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.26000		104.10138		8.26000	104.07811			3,304,000,000,000.00	400,000,000	8,925,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.58000		103.76728		8.58000	103.74320			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.89500		102.51107		8.89500	102.48643			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.96000		102.22471		8.96000	102.19996			7,705,600,000,000.00	860,000,000	2,930,000,000.00
Z014	On 30/06/2015	Spot Bond	7.05000		90.97819		7.05000	90.96078			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.42000		99.28401		6.42000	99.26668			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.43000		97.72747		6.43000	97.71065			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.98000		89.20584		6.98000	89.18903			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.41000		95.20376		6.41000	95.18717			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.05000		90.96078		7.05000	90.94337			0.00	0	1,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.97000		64.50181		7.97000	64.48789			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		31.45817		100.00000	31.39849			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		16.65121		100.00000	16.61962			0.00	0	0.00
Total for j-Bonds :											6.54e+017	1,525,772,600	04 688 777 000.00
Grand Total:											6.54e+017	1,525,847,987	04 692 687 381.00