



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 17/02/2014	Any day expiry	10.84640	10.84640		10.90220	10.90220		13.54	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	0.00000	0.00000	6.98540	0.00699	0.000	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	233.60000	0.23360	184.78540	0.18479	233.600	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	0.00000	0.00000	3.20400	0.00320	0.000	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	303.60000	0.30360	251.00400	0.25100	303.600	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	0.00000	0.00000	1.48660	0.00149	0.000	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	373.60000	0.37360	319.28660	0.31929	373.600	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	0.00000	0.00000	0.06760	0.00007	0.000	13.54	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	693.60000	0.69360	637.86760	0.63787	693.600	13.54	0	0.00
\$ / R	On 19/02/2014	Any day expiry			10.84800	10.84800	10.90230	10.90230		13.57	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	348.33460	0.34833	403.87980	0.40388	348.335	18.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.33460	0.00033	1.57980	0.00158	0.335	18.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Call	10.41730	0.01042	35.15080	0.03515	10.417	16.04	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Put	142.41730	0.14242	112.85080	0.11285	142.417	16.04	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	8.33210	0.00833	29.91010	0.02991	8.332	16.42	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	160.33210	0.16033	127.61010	0.12761	160.332	16.42	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	0.37180	0.00037	2.04010	0.00204	0.372	22.12	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	452.37180	0.45237	399.74010	0.39974	452.372	22.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.85760	10.85760	10.91200	10.91200		12.96	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,557.60000	2.55760	2,612.00000	2.61200	2,557.600	28.24	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.24	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	857.68950	0.85769	912.22690	0.91223	857.689	17.17	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.08950	0.00009	0.22690	0.00023	0.089	17.17	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	300.58270	0.30058	355.45530	0.35546	300.583	14.10	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	12.98270	0.01298	13.45530	0.01346	12.983	14.10	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	291.63580	0.29164	346.44350	0.34644	291.636	14.06	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	14.03580	0.01404	14.44350	0.01444	14.036	14.06	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	282.76250	0.28276	337.49330	0.33749	282.763	14.02	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	15.16250	0.01516	15.49330	0.01549	15.163	14.02	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	121.06250	0.12106	169.57490	0.16957	121.063	13.17	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	63.46250	0.06346	57.57490	0.05757	63.463	13.17	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	1.40000	0.00140	3.77860	0.00378	1.400	18.52	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	733.80000	0.73380	681.77860	0.68178	733.800	18.52	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.85930	10.85930	10.91370	10.91370		13.11	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	252.89350		0.25289		305.98460	0.30598	252.893	13.90	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	23.59350		0.02359		22.28460	0.02228	23.593	13.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.86090		10.86090		10.91540	10.91540		13.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,770.90350		1.77090		1,825.40860	1.82541	1,770.904	25.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00350		0.00000		0.00860	0.00001	0.004	25.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,760.90370		1.76090		1,815.40890	1.81541	1,760.904	25.68	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00370		0.00000		0.00890	0.00001	0.004	25.68	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,750.90380		1.75090		1,805.40930	1.80541	1,750.904	25.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00380		0.00000		0.00930	0.00001	0.004	25.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	19.01110		0.01901		33.70410	0.03370	19.011	15.89	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	368.11110		0.36811		328.30410	0.32830	368.111	15.89	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry			10.86590		10.86590		10.89290	10.89290		12.94	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	117.92380		0.11792		0.00000	0.00000	117.924	12.94	482,195.00	3,500	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	102.02380		0.10202		0.00000	0.00000	102.024	12.94	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	32.10540		0.03211		0.00000	0.00000	32.105	15.03	130,445.00	3,500	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	326.20540		0.32621		0.00000	0.00000	326.205	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.88900		10.88900		10.94380	10.94380		13.32	579,959,029.00	53,261	1,534,996.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,189.00070		3.18900		3,243.80110	3.24380	3,189.001	28.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00070		0.00000		0.00110	0.00000	0.001	28.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,689.00150		2.68900		2,743.80240	2.74380	2,689.002	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00150		0.00000		0.00240	0.00000	0.002	24.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,189.00310		2.18900		2,243.80500	2.24381	2,189.003	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00310		0.00000		0.00500	0.00001	0.003	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,639.05190		1.63905		1,693.86650	1.69387	1,639.052	17.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.05190		0.00005		0.06650	0.00007	0.052	17.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,299.29390		1.29929		1,354.15740	1.35416	1,299.294	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.29390		0.00029		0.35740	0.00036	0.294	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,289.30920		1.28931		1,344.17540	1.34418	1,289.309	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.30920		0.00031		0.37540	0.00038	0.309	16.06	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,279.32530		1.27933		1,334.19420	1.33419	1,279.325	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.32530		0.00033		0.39420	0.00039	0.325	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,189.51350		1.18951		1,244.41180	1.24441	1,189.514	15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.51350		0.00051		0.61180	0.00061	0.514	15.62	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,139.66120		1.13966		1,194.58000	1.19458	1,139.661	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.66120		0.00066		0.78000	0.00078	0.661	15.39	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,089.85100		1.08985		1,144.79340	1.14479	1,089.851	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.85100		0.00085		0.99340	0.00099	0.851	15.17	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	990.38860		0.99039		1,045.40150	1.04540	990.389	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.38860		0.00139		1.60150	0.00160	1.389	14.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	891.26210		0.89126		946.36270	0.94636	891.262	14.25	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	2.26210		0.00226		2.56270	0.00256	2.262	14.25	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	743.67870		0.74368		798.93660	0.79894	743.679	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	4.67870		0.00468		5.13660	0.00514	4.679	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	694.94860		0.69495		750.25540	0.75026	694.949	13.32	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	5.94860		0.00595		6.45540	0.00646	5.949	13.32	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	675.54580		0.67555		730.86990	0.73087	675.546	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	6.54580		0.00655		7.06990	0.00707	6.546	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	646.55220		0.64655		701.89760	0.70190	646.552	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	7.55220		0.00755		8.09760	0.00810	7.552	13.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	598.57260		0.59857		653.93640	0.65394	598.573	12.85	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	9.57260		0.00957		10.13640	0.01014	9.573	12.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	589.03490		0.58903		644.39890	0.64440	589.035	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	10.03490		0.01003		10.59890	0.01060	10.035	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	570.02530		0.57003		625.38530	0.62539	570.025	12.71	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	11.02530		0.01103		11.58530	0.01159	11.025	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	560.55540		0.56056		615.91080	0.61591	560.555	12.67	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	11.55540		0.01156		12.11080	0.01211	11.555	12.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	551.12040	0.55112	606.45850	0.60646	551.120	12.62	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	12.12040	0.01212	12.65850	0.01266	12.120	12.62	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	505.74590	0.50575	559.56860	0.55957	505.746	12.69	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	16.74590	0.01675	15.76860	0.01577	16.746	12.69	0.00	0	2,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	461.67690	0.46168	514.94090	0.51494	461.677	12.75	0.00	0	3,793.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	22.67690	0.02268	21.14090	0.02114	22.677	12.75	0.00	0	1,750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	419.13070	0.41913	471.66560	0.47167	419.131	12.81	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	30.13070	0.03013	27.86560	0.02787	30.131	12.81	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	378.32060	0.37832	429.92590	0.42993	378.321	12.88	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	39.32060	0.03932	36.12590	0.03613	39.321	12.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	339.45050	0.33945	389.90490	0.38990	339.451	12.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	50.45050	0.05045	46.10490	0.04610	50.451	12.94	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	331.92580	0.33193	382.12180	0.38212	331.926	12.95	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	52.92580	0.05293	48.32180	0.04832	52.926	12.95	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	302.70190	0.30270	351.77160	0.35177	302.702	13.00	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	63.70190	0.06370	57.97160	0.05797	63.702	13.00	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	281.73720	0.28174	329.86210	0.32986	281.737	13.04	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	72.73720	0.07274	66.06210	0.06606	72.737	13.04	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	268.22890	0.26823	315.67820	0.31568	268.229	13.07	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	79.22890	0.07923	71.87820	0.07188	79.229	13.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	236.15130	0.23615	281.74760	0.28175	236.151	13.13	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	97.15130	0.09715	87.94760	0.08795	97.151	13.13	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	206.55010	0.20655	250.07690	0.25008	206.550	13.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	117.55010	0.11755	106.27690	0.10628	117.550	13.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	184.68030	0.18468	226.40930	0.22641	184.680	13.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	135.68030	0.13568	122.60930	0.12261	135.680	13.24	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	179.46550	0.17947	220.72780	0.22073	179.465	13.26	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	140.46550	0.14047	126.92780	0.12693	140.465	13.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	154.89600	0.15490	193.72810	0.19373	154.896	13.32	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	165.89600	0.16590	149.92810	0.14993	165.896	13.32	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	150.76400	0.15076	188.61140	0.18861	150.764	13.37	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	171.76400	0.17176	154.81140	0.15481	171.764	13.37	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Call	138.94500	0.13895	173.82070	0.17382	138.945	13.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Put	189.94500	0.18994	170.02070	0.17002	189.945	13.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	117.78210	0.11778	149.03210	0.14903	117.782	13.85	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	228.78210	0.22878	205.23210	0.20523	228.782	13.85	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Call	105.37090	0.10537	134.55920	0.13456	105.371	14.06	0.00	0	6,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Put	256.37090	0.25637	230.75920	0.23076	256.371	14.06	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	89.04550	0.08905	115.25490	0.11525	89.045	14.38	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	300.04550	0.30005	271.45490	0.27145	300.045	14.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	77.33050	0.07733	101.18490	0.10118	77.331	14.64	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	338.33050	0.33833	307.38490	0.30738	338.331	14.64	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	67.13120	0.06713	88.76930	0.08877	67.131	14.91	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	378.13120	0.37813	344.96930	0.34497	378.131	14.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	58.27370	0.05827	77.84150	0.07784	58.274	15.17	0.00	0	1,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	419.27370	0.41927	384.04150	0.38404	419.274	15.17	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	29.16210	0.02916	40.43140	0.04043	29.162	16.53	0.00	0	2,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	640.16210	0.64016	596.63140	0.59663	640.162	16.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	15.63430	0.01563	22.30330	0.02230	15.634	18.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	876.63430	0.87663	828.50330	0.82850	876.634	18.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	8.87610	0.00888	12.90640	0.01291	8.876	19.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,119.87610	1.11988	1,069.10640	1.06911	1,119.876	19.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	4.57660	0.00458	7.37940	0.00738	4.577	20.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,365.57660	1.36558	1,313.57940	1.31358	1,365.577	20.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	2.43460	0.00243	4.32040	0.00432	2.435	21.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,613.43460	1.61343	1,560.52040	1.56052	1,613.435	21.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	1.69560	0.00170	3.19460	0.00319	1.696	22.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,762.69560		1.76270		1,709.39460	1.70939	1,762.696	22.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	1.50750		0.00151		2.89830	0.00290	1.508	22.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,812.50750		1.81251		1,759.09830	1.75910	1,812.508	22.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1.06900		0.00107		2.18540	0.00219	1.069	22.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,962.06900		1.96207		1,908.38540	1.90839	1,962.069	22.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.76880		0.00077		1.67210	0.00167	0.769	23.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,111.76880		2.11177		2,057.87210	2.05787	2,111.769	23.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.04590		0.00005		0.02750	0.00003	0.046	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,361.04590		3.36105		3,306.22750	3.30623	3,361.046	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.01800		0.00002		0.01000	0.00001	0.018	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,611.01800		3.61102		3,556.21000	3.55621	3,611.018	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00060		0.00000		0.00020	0.00000	0.001	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,461.00060		4.46100		4,406.20020	4.40620	4,461.001	27.39	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	27.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,811.00010		4.81100		4,756.20000	4.75620	4,811.000	27.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.89230		10.89230		10.94710	10.94710		13.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,802.33060		1.80233		1,857.14910	1.85715	1,802.331	18.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.03060		0.00003		0.04910	0.00005	0.031	18.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,792.33220		1.79233		1,847.15140	1.84715	1,792.332	18.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.03220		0.00003		0.05140	0.00005	0.032	18.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,782.33390		1.78233		1,837.15380	1.83715	1,782.334	17.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.03390		0.00003		0.05380	0.00005	0.034	17.97	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.90440		10.90440		10.95960	10.95960		13.46	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,604.40870		2.60441		2,659.61350	2.65961	2,604.409	22.19	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00870		0.00001		0.01350	0.00001	0.009	22.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	811.41750		0.81142		866.63180	0.86663	811.418	13.61	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.01750		0.00702		7.03180	0.00703	7.018	13.61	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.90610		10.90610		10.96140	10.96140		13.49	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	244.29250		0.24429		287.35950	0.28736	244.293	13.35	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	138.19250		0.13819		125.95950	0.12596	138.193	13.35	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	28.79230		0.02879		37.48190	0.03748	28.792	17.65	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	872.69230		0.87269		826.08190	0.82608	872.692	17.65	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.95630		10.95630		11.01310	11.01310		13.77	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,656.38460		2.65638		2,713.20070	2.71320	2,656.385	19.37	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.08460		0.00008		0.10070	0.00010	0.085	19.37	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,027.39930		1.02740		1,084.25140	1.08425	1,027.399	13.41	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	11.09930		0.01110		11.15140	0.01115	11.099	13.41	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	336.71280		0.33671		380.03480	0.38003	336.713	13.49	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	180.41280		0.18041		166.93480	0.16693	180.413	13.49	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	53.42230		0.05342		62.69840	0.06270	53.422	18.18	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,097.12230		1.09712		1,049.59840	1.04960	1,097.122	18.18	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.01300		11.01300		11.07100	11.07100		14.04	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,095.80880		1.09581		1,153.50600	1.15351	1,095.809	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	22.80880		0.02281		22.50600	0.02251	22.809	13.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,086.50130		1.08650		1,144.04150	1.14404	1,086.501	13.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	23.50130		0.02350		23.04150	0.02304	23.501	13.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,077.21090		1.07721		1,134.71600	1.13472	1,077.211	13.43	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	24.21090		0.02421		23.71600	0.02372	24.211	13.43	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.01490		11.01490		11.07290	11.07290		14.07	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,715.40920		2.71541		2,773.40510	2.77341	2,715.409	18.75	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.50920		0.00051		0.50510	0.00051	0.509	18.75	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	916.10590		0.91611		972.85780	0.97286	916.106	13.27	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	41.20590		0.04121		39.95780	0.03996	41.206	13.27	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.01680		11.01680		11.07480	11.07480		14.09	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	432.21270		0.43221		475.74270	0.47574	432.213	13.70	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	215.41270		0.21541		200.94270	0.20094	215.413	13.70	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	84.25000		0.08425		94.96440	0.09496	84.250	18.50	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 28/05/2014	Any day expiry	12.20	Put	1,267.45000	1.26745	1,220.16440	1.22016	1,267.450	18.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.04710	11.04710	11.10520	11.10520		14.36	132,156,457.30	11,963	193,545.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,047.56360	3.04756	3,105.67160	3.10567	3,047.564	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.46360	0.00046	0.47160	0.00047	0.464	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,598.23960	2.59824	2,656.40500	2.65640	2,598.240	17.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.13960	0.00114	1.20500	0.00121	1.140	17.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,408.76120	2.40876	2,466.97990	2.46698	2,408.761	17.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.66120	0.00166	1.77990	0.00178	1.661	17.15	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,299.16580	2.29917	2,357.42810	2.35743	2,299.166	16.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	2.06580	0.00207	2.22810	0.00223	2.066	16.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,269.29240	2.26929	2,327.56860	2.32757	2,269.292	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.19240	0.00219	2.36860	0.00237	2.192	16.66	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,249.38110	2.24938	2,307.66700	2.30767	2,249.381	16.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	2.28110	0.00228	2.46700	0.00247	2.281	16.59	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,050.71730	2.05072	2,109.02260	2.10902	2,050.717	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	3.61730	0.00362	3.82260	0.00382	3.617	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,852.91190	1.85291	1,911.26620	1.91127	1,852.912	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.81190	0.00581	6.06620	0.00607	5.812	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,471.34600	1.47135	1,529.71210	1.52971	1,471.346	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	14.24600	0.01425	14.51210	0.01451	14.246	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,461.67000	1.46167	1,520.03290	1.52003	1,461.670	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	14.57000	0.01457	14.83290	0.01483	14.570	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,452.00100	1.45200	1,510.36050	1.51036	1,452.001	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	14.90100	0.01490	15.16050	0.01516	14.901	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,317.45190	1.31745	1,375.72620	1.37573	1,317.452	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	20.35190	0.02035	20.52620	0.02053	20.352	14.08	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,288.84290	1.28884	1,347.08790	1.34709	1,288.843	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	21.74290	0.02174	21.88790	0.02189	21.743	14.00	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,269.81950	1.26982	1,328.04290	1.32804	1,269.819	13.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	22.71950	0.02272	22.84290	0.02284	22.719	13.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,110.31640	1.11032	1,167.89240	1.16789	1,110.316	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	33.21640	0.03322	32.69240	0.03269	33.216	13.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,083.09450	1.08309	1,139.99790	1.14000	1,083.094	13.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	35.99450	0.03599	34.79790	0.03480	35.994	13.52	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,074.06270	1.07406	1,130.91990	1.13092	1,074.063	13.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	36.96270	0.03696	35.71990	0.03572	36.963	13.52	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	967.45220	0.96745	1,023.64640	1.02365	967.452	13.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	50.35220	0.05035	48.44640	0.04845	50.352	13.44	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	950.02780	0.95003	1,006.08990	1.00609	950.028	13.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	52.92780	0.05293	50.88990	0.05089	52.928	13.43	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	664.87250	0.66487	717.37070	0.71737	664.873	13.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	117.77250	0.11777	112.17070	0.11217	117.773	13.19	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	617.07240	0.61707	665.60510	0.66561	617.072	13.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	139.97240	0.13997	130.40510	0.13041	139.972	13.34	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	578.05590	0.57806	625.26560	0.62527	578.056	13.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	160.95590	0.16096	150.06560	0.15007	160.956	13.47	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	571.72880	0.57173	618.71370	0.61871	571.729	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	164.62880	0.16463	153.51370	0.15351	164.629	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	565.45230	0.56545	612.20840	0.61221	565.452	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	168.35230	0.16835	157.00840	0.15701	168.352	13.51	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	477.38440	0.47738	520.51550	0.52052	477.384	13.83	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	230.28440	0.23028	215.31550	0.21532	230.284	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	424.91310	0.42491	465.48020	0.46548	424.913	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	277.81310	0.27781	260.28020	0.26028	277.813	14.04	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	377.27480	0.37727	415.21220	0.41521	377.275	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	330.17480	0.33017	310.01220	0.31001	330.175	14.25	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	328.30720	0.32831	361.53740	0.36154	328.307	14.59	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Put	401.20720		0.40121		376.33740	0.37634	401.207	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	324.63690		0.32464		357.59790	0.35760	324.637	14.62	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Put	407.53690		0.40754		382.39790	0.38240	407.537	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Call	313.88290		0.31388		346.03880	0.34604	313.883	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Put	426.78290		0.42678		400.83880	0.40084	426.783	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	306.91890		0.30692		338.54220	0.33854	306.919	14.79	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Put	439.81890		0.43982		413.34220	0.41334	439.819	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	300.11610		0.30012		331.21120	0.33121	300.116	14.86	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	453.01610		0.45302		426.01120	0.42601	453.016	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Call	251.13580		0.25114		278.18550	0.27819	251.136	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Put	564.03580		0.56404		532.98550	0.53299	564.036	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	215.37800		0.21538		239.18690	0.23919	215.378	15.86	1,615,335.00	7,500	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	668.27800		0.66828		633.98690	0.63399	668.278	15.86	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	193.33030		0.19333		215.01130	0.21501	193.330	16.19	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	746.23030		0.74623		709.81130	0.70981	746.230	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	142.54100		0.14254		158.59410	0.15859	142.541	17.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	995.44100		0.99544		953.39410	0.95339	995.441	17.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	129.36990		0.12937		143.92730	0.14393	129.370	17.61	2,263,973.25	17,500	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,082.26990		1.08227		1,038.72730	1.03873	1,082.270	17.61	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	123.36280		0.12336		137.22160	0.13722	123.363	17.79	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,126.26280		1.12626		1,082.02160	1.08202	1,126.263	17.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	107.28440		0.10728		119.33290	0.11933	107.284	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,260.18440		1.26018		1,214.13290	1.21413	1,260.184	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	103.42060		0.10342		115.04040	0.11504	103.421	18.45	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,296.32060		1.29632		1,249.84040	1.24984	1,296.321	18.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	82.27990		0.08228		91.49480	0.09149	82.280	19.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,535.17990		1.53518		1,486.29480	1.48629	1,535.180	19.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	59.83350		0.05983		66.38610	0.06639	59.834	20.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,912.73350		1.91273		1,861.18610	1.86119	1,912.734	20.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	46.33480		0.04633		50.02170	0.05002	46.335	22.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,299.23480		2.29923		2,244.82170	2.24482	2,299.235	22.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	44.12350		0.04412		47.38620	0.04739	44.124	24.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,647.02350		2.64702		2,592.18620	2.59219	2,647.023	24.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	43.02230		0.04302		45.98950	0.04599	43.022	26.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,995.92230		2.99592		2,940.78950	2.94079	2,995.922	26.30	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.05660		11.05660		11.11480	11.11480		14.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,279.03140		2.27903		2,337.50500	2.33750	2,279.031	16.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	2.43140		0.00243		2.70500	0.00271	2.431	16.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	979.23200		0.97923		1,035.39940	1.03540	979.232	13.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	52.63200		0.05263		50.59940	0.05060	52.632	13.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	110.48360		0.11048		122.52620	0.12253	110.484	18.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,293.88360		1.29388		1,247.72620	1.24773	1,293.884	18.39	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.07370		11.07370		11.13190	11.13190		14.40	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,774.91100		2.77491		2,833.17080	2.83317	2,774.911	18.10	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.21100		0.00121		1.27080	0.00127	1.211	18.10	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	503.66300		0.50366		545.68870	0.54569	503.663	13.92	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	249.96300		0.24996		233.78870	0.23379	249.963	13.92	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.07940		11.07940		11.13760	11.13760		14.38	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	521.54530		0.52155		563.93940	0.56394	521.545	13.86	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	242.14530		0.24215		226.33940	0.22634	242.145	13.86	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	111.92650		0.11193		123.28350	0.12328	111.926	18.78	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,432.52650		1.43253		1,385.68350	1.38568	1,432.526	18.78	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.13250		11.13250		11.19080	11.19080		14.56	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	2,834.85470		2.83485		2,893.16160	2.89316	2,834.855	17.77	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.35470		0.00235		2.36160	0.00236	2.355	17.77	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	580.45860		0.58046		622.11150	0.62211	580.459	13.94	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	267.95860		0.26796		251.31150	0.25131	267.959	13.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	29/07/2014			Any day expiry		11.13440									0.00
\$ / R	On	29/07/2014	10.80	Call	Any day expiry	594.05570	0.59406		636.07850	0.63608	594.056	13.90	0.00	0	0	0.00
\$ / R	On	29/07/2014	10.80	Put	Any day expiry	259.65570	0.25966		243.37850	0.24338	259.656	13.90	0.00	0	0	500.00
\$ / R	On	29/07/2014	11.10	Call	Any day expiry	447.65040	0.44765		484.33150	0.48433	447.650	14.57	0.00	0	0	0.00
\$ / R	On	29/07/2014	11.10	Put	Any day expiry	413.25040	0.41325		391.63150	0.39163	413.250	14.57	0.00	0	0	201.00
\$ / R	On	29/07/2014	12.09	Call	Any day expiry	192.52840	0.19253		209.53560	0.20954	192.528	17.56	0.00	0	0	201.00
\$ / R	On	29/07/2014	12.09	Put	Any day expiry	1,148.12840	1.14813		1,106.83560	1.10684	1,148.128	17.56	0.00	0	0	0.00
\$ / R	On	29/07/2014	12.62	Call	Any day expiry	130.35010	0.13035		141.96810	0.14197	130.350	19.15	0.00	0	0	500.00
\$ / R	On	29/07/2014	12.62	Put	Any day expiry	1,615.95010	1.61595		1,569.26810	1.56927	1,615.950	19.15	0.00	0	0	0.00
\$ / R	On	22/08/2014			Any day expiry		11.18060									0.00
\$ / R	On	22/08/2014	9.99	Call	Any day expiry	1,256.86170	1.25686		1,314.24990	1.31425	1,256.862	13.85	0.00	0	0	0.00
\$ / R	On	22/08/2014	9.99	Put	Any day expiry	66.26170	0.06626		65.14990	0.06515	66.262	13.85	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.00	Call	Any day expiry	1,247.87890	1.24788		1,305.23710	1.30524	1,247.879	13.82	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.00	Put	Any day expiry	67.27890	0.06728		66.13710	0.06614	67.279	13.82	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.01	Call	Any day expiry	1,238.91050	1.23891		1,296.23950	1.29624	1,238.911	13.80	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.01	Put	Any day expiry	68.31050	0.06831		67.13950	0.06714	68.311	13.80	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.33	Call	Any day expiry	972.05690	0.97206		1,025.21010	1.02521	972.057	13.57	0.00	0	0	0.00
\$ / R	On	22/08/2014	10.33	Put	Any day expiry	121.45690	0.12146		116.11010	0.11611	121.457	13.57	0.00	0	0	19,547.00
\$ / R	On	22/08/2014	12.07	Call	Any day expiry	236.29110	0.23629		255.24000	0.25524	236.291	17.38	0.00	0	0	19,547.00
\$ / R	On	22/08/2014	12.07	Put	Any day expiry	1,125.69110	1.12569		1,086.14000	1.08614	1,125.691	17.38	0.00	0	0	0.00
\$ / R	On	27/08/2014			Any day expiry		11.19130									0.00
\$ / R	On	27/08/2014	10.80	Call	Any day expiry	664.42780	0.66443		707.62170	0.70762	664.428	13.92	0.00	0	0	0.00
\$ / R	On	27/08/2014	10.80	Put	Any day expiry	273.12780	0.27313		257.72170	0.25772	273.128	13.92	0.00	0	0	500.00
\$ / R	On	27/08/2014	12.83	Call	Any day expiry	148.42980	0.14843		160.44610	0.16045	148.430	19.47	0.00	0	0	500.00
\$ / R	On	27/08/2014	12.83	Put	Any day expiry	1,787.12980	1.78713		1,740.54610	1.74055	1,787.130	19.47	0.00	0	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		11.23170									11,360.00
\$ / R	On	15/09/2014	7.90	Call	Foreign Exchange Future	3,334.34970	3.33435		3,393.37990	3.39338	3,334.350	18.55	0.00	0	0	0.00
\$ / R	On	15/09/2014	7.90	Put	Foreign Exchange Future	2.64970	0.00265		2.67990	0.00268	2.650	18.55	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.40	Call	Foreign Exchange Future	2,837.91450	2.83791		2,896.94460	2.89694	2,837.915	17.39	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.40	Put	Foreign Exchange Future	6.21450	0.00621		6.24460	0.00624	6.215	17.39	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.80	Call	Foreign Exchange Future	2,443.59880	2.44360		2,502.58450	2.50258	2,443.599	16.46	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.80	Put	Foreign Exchange Future	11.89880	0.01190		11.88450	0.01188	11.899	16.46	0.00	0	0	920.00
\$ / R	On	15/09/2014	8.88	Call	Foreign Exchange Future	2,365.20740	2.36521		2,424.17450	2.42417	2,365.207	16.28	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.88	Put	Foreign Exchange Future	13.50740	0.01351		13.47450	0.01347	13.507	16.28	0.00	0	0	26,804.00
\$ / R	On	15/09/2014	8.90	Call	Foreign Exchange Future	2,345.64040	2.34564		2,404.60170	2.40460	2,345.640	16.23	0.00	0	0	0.00
\$ / R	On	15/09/2014	8.90	Put	Foreign Exchange Future	13.94040	0.01394		13.90170	0.01390	13.940	16.23	0.00	0	0	15,296.00
\$ / R	On	15/09/2014	9.00	Call	Foreign Exchange Future	2,248.00820	2.24801		2,306.93610	2.30694	2,248.008	16.00	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.00	Put	Foreign Exchange Future	16.30820	0.01631		16.23610	0.01624	16.308	16.00	0.00	0	0	35,000.00
\$ / R	On	15/09/2014	9.30	Call	Foreign Exchange Future	1,958.16410	1.95816		2,016.75960	2.01676	1,958.164	15.37	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.30	Put	Foreign Exchange Future	26.46410	0.02646		26.05960	0.02606	26.464	15.37	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.60	Call	Foreign Exchange Future	1,673.89460	1.67389		1,731.96290	1.73196	1,673.895	14.74	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.60	Put	Foreign Exchange Future	42.19460	0.04219		41.26290	0.04126	42.195	14.74	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.78	Call	Foreign Exchange Future	1,507.06010	1.50706		1,564.62220	1.56462	1,507.060	14.37	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.78	Put	Foreign Exchange Future	55.36010	0.05536		53.92220	0.05392	55.360	14.37	0.00	0	0	920.00
\$ / R	On	15/09/2014	9.90	Call	Foreign Exchange Future	1,397.81410	1.39781		1,454.93230	1.45493	1,397.814	14.12	0.00	0	0	0.00
\$ / R	On	15/09/2014	9.90	Put	Foreign Exchange Future	66.11410	0.06611		64.23230	0.06423	66.114	14.12	0.00	0	0	6.00
\$ / R	On	15/09/2014	10.00	Call	Foreign Exchange Future	1,308.18950	1.30819		1,364.86090	1.36486	1,308.189	13.91	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.00	Put	Foreign Exchange Future	76.48950	0.07649		74.16090	0.07416	76.489	13.91	0.00	0	0	40,000.00
\$ / R	On	15/09/2014	10.19	Call	Foreign Exchange Future	1,143.95420	1.14395		1,199.42950	1.19943	1,143.954	13.60	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.19	Put	Foreign Exchange Future	102.25420	0.10225		98.72950	0.09873	102.254	13.60	0.00	0	0	2,870.00
\$ / R	On	15/09/2014	10.21	Call	Foreign Exchange Future	1,127.81970	1.12782		1,183.10200	1.18310	1,127.820	13.61	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.21	Put	Foreign Exchange Future	106.11970	0.10612		102.40200	0.10240	106.120	13.61	0.00	0	0	15,296.00
\$ / R	On	15/09/2014	10.23	Call	Foreign Exchange Future	1,111.79190	1.11179		1,166.87330	1.16687	1,111.792	13.61	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.23	Put	Foreign Exchange Future	110.09190	0.11009		106.17330	0.10617	110.092	13.61	0.00	0	0	23,934.00
\$ / R	On	15/09/2014	10.29	Call	Foreign Exchange Future	1,064.36430	1.06436		1,118.80850	1.11881	1,064.364	13.62	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.29	Put	Foreign Exchange Future	122.66430	0.12266		118.10850	0.11811	122.664	13.62	0.00	0	0	0.00
\$ / R	On	15/09/2014	10.30	Call	Foreign Exchange Future	1,056.55720	1.05656		1,110.88950	1.11089	1,056.557	13.63	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	10.30	Put	124.85720		0.12486		120.18950	0.12019	124.857	13.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,048.77840		1.04878		1,102.99950	1.10300	1,048.778	13.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	127.07840		0.12708		122.29950	0.12230	127.078	13.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	995.13150		0.99513		1,048.52050	1.04852	995.131	13.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	143.43150		0.14343		137.82050	0.13782	143.431	13.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	906.57350		0.90657		958.36120	0.95836	906.574	13.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	174.87350		0.17487		167.66120	0.16766	174.873	13.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	633.97160		0.63397		674.52370	0.67452	633.972	14.31	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	352.27160		0.35227		333.82370	0.33382	352.272	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	413.15270		0.41315		442.44370	0.44244	413.153	15.73	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	691.45270		0.69145		661.74370	0.66174	691.453	15.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	291.76610		0.29177		313.17870	0.31318	291.766	17.06	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,060.06610		1.06007		1,022.47870	1.02248	1,060.066	17.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	272.85590		0.27286		292.95920	0.29296	272.856	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,141.15590		1.14116		1,102.25920	1.10226	1,141.156	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	232.17590		0.23218		249.34700	0.24935	232.176	18.03	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,350.47590		1.35048		1,308.64700	1.30865	1,350.476	18.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	226.44350		0.22644		243.18900	0.24319	226.443	18.14	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,384.74350		1.38474		1,342.48900	1.34249	1,384.744	18.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	219.37980		0.21938		235.77700	0.23578	219.380	18.27	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,427.67980		1.42768		1,385.07700	1.38508	1,427.680	18.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	198.55590		0.19856		213.47110	0.21347	198.556	18.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,566.85590		1.56686		1,522.77110	1.52277	1,566.856	18.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	144.78030		0.14478		155.56580	0.15557	144.780	20.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,063.08030		2.06308		2,014.86580	2.01487	2,063.080	20.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	119.48620		0.11949		125.89740	0.12590	119.486	21.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,487.78620		2.48779		2,435.19740	2.43520	2,487.786	21.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	115.18910		0.11519		120.74360	0.12074	115.189	23.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,883.48910		2.88349		2,830.04360	2.83004	2,883.489	23.45	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.25510		11.25510		11.31440	11.31440		15.06	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	740.74530		0.74075		784.56710	0.78457	740.745	14.01	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	285.64530		0.28565		270.16710	0.27017	285.645	14.01	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	162.08500		0.16209		173.79200	0.17379	162.085	19.89	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	2,006.98500		2.00698		1,959.39200	1.95939	2,006.985	19.89	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.32540		11.32540		11.38540	11.38540		15.20	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	821.37260		0.82137		867.44520	0.86745	821.373	14.05	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	295.97260		0.29597		282.04520	0.28205	295.973	14.05	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	181.99990		0.18200		193.81480	0.19381	182.000	20.15	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	2,186.59990		2.18660		2,138.41480	2.13841	2,186.600	20.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.33820		11.33820		11.39830	11.39830		15.19	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,293.04030		1.29304		1,351.33110	1.35133	1,293.040	13.75	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	114.84030		0.11484		113.03110	0.11303	114.840	13.75	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	405.34670		0.40535		431.18510	0.43119	405.347	16.67	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	977.14670		0.97715		942.88510	0.94289	977.147	16.67	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.38400		11.38400		11.44440	11.44440		15.44	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	888.51730		0.88852		936.31460	0.93631	888.517	14.12	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	304.51730		0.30452		291.91460	0.29191	304.517	14.12	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	190.37490		0.19037		201.92760	0.20193	190.375	20.57	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,416.37490		2.41637		2,367.52760	2.36753	2,416.375	20.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.42330		11.42330		11.48350	11.48350		15.48	571,165.00	50	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	8.65860		0.00866		8.48330	0.00848	8.659	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,431.95860		3.43196		3,491.98330	3.49198	3,431.959	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,988.38400		2.98838		3,048.83520	3.04884	2,988.384	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	15.08400		0.01508		15.33520	0.01534	15.084	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,939.32140		2.93932		2,999.77210	2.99977	2,939.321	17.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	16.02140		0.01602		16.27210	0.01627	16.021	17.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	17.01300		0.01701		17.26220	0.01726	17.013	16.94	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,890.31300	2.89031	2,950.76220	2.95076	2,890.313	16.94	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,452.22830	2.45223	2,512.59310	2.51259	2,452.228	15.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	28.92830	0.02893	29.09310	0.02909	28.928	15.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Call	2,035.48710	2.03549	2,094.59180	2.09459	2,035.487	15.10	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	52.18710	0.05219	51.09180	0.05109	52.187	15.10	0.00	0	13,326.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	56.58240	0.05658	55.44450	0.05544	56.582	15.01	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,979.88240	1.97988	2,038.94450	2.03894	1,979.882	15.01	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Call	1,924.59950	1.92460	1,983.61640	1.98362	1,924.600	14.92	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Put	61.29950	0.06130	60.11640	0.06012	61.299	14.92	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,887.93110	1.88793	1,946.91560	1.94692	1,887.931	14.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	64.63110	0.06463	63.41560	0.06342	64.631	14.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	92.68650	0.09269	91.19220	0.09119	92.686	14.44	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Call	1,635.98650	1.63599	1,694.69220	1.69469	1,635.986	14.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,530.90550	1.53091	1,589.44960	1.58945	1,530.905	14.26	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	107.60550	0.10761	105.94960	0.10595	107.605	14.26	0.00	0	7,506.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,220.34970	1.22035	1,271.98370	1.27198	1,220.350	13.96	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	177.04970	0.17705	168.48370	0.16848	177.050	13.96	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	210.16860	0.21017	200.75490	0.20075	210.169	14.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,133.46860	1.13347	1,184.25490	1.18425	1,133.469	14.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,098.41150	1.09841	1,148.83540	1.14884	1,098.411	14.06	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	225.11150	0.22511	215.33540	0.21534	225.112	14.06	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	997.37090	0.99737	1,046.67980	1.04668	997.371	14.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	274.07090	0.27407	263.17980	0.26318	274.071	14.14	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	366.55010	0.36655	348.74380	0.34874	366.550	14.41	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	859.85010	0.85985	902.24380	0.90224	859.850	14.41	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	844.34450	0.84434	885.08280	0.88508	844.344	14.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	381.04450	0.38104	361.58280	0.36158	381.044	14.48	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	824.11260	0.82411	864.22930	0.86423	824.113	14.57	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	400.81260	0.40081	380.72930	0.38073	400.813	14.57	0.00	0	7,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	452.41120	0.45241	430.79050	0.43079	452.411	14.80	0.00	0	4,955.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	775.71120	0.77571	814.29050	0.81429	775.711	14.80	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	771.03680	0.77104	809.46330	0.80946	771.037	14.82	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	457.73680	0.45774	435.96330	0.43596	457.737	14.82	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	730.31120	0.73031	767.37800	0.76738	730.311	15.03	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	507.01120	0.50701	483.87800	0.48388	507.011	15.03	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	687.44470	0.68744	660.05450	0.66005	687.445	15.71	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	610.74470	0.61074	643.55450	0.64355	610.745	15.71	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	458.62360	0.45862	484.36700	0.48437	458.624	16.84	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,035.32360	1.03532	1,000.86700	1.00087	1,035.324	16.84	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	456.10840	0.45611	481.70730	0.48171	456.108	16.86	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	1,042.80840	1.04281	1,008.20730	1.00821	1,042.808	16.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,429.11970	1.42912	1,388.82100	1.38882	1,429.120	18.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	352.41970	0.35242	372.32100	0.37232	352.420	18.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	275.90950	0.27591	291.78990	0.29179	275.910	19.11	0.00	0	12,455.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,852.60950	1.85261	1,808.28990	1.80829	1,852.610	19.11	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	268.33960	0.26834	283.75790	0.28376	268.340	19.24	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,905.03960	1.90504	1,860.25790	1.86026	1,905.040	19.24	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	245.19450	0.24519	259.19260	0.25919	245.195	19.68	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,081.89450	2.08189	2,035.69260	2.03569	2,081.895	19.68	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	212.23270	0.21223	224.14530	0.22415	212.233	20.43	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,388.93270	2.38893	2,340.64530	2.34065	2,388.933	20.43	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	193.81940	0.19382	198.12570	0.19813	193.819	22.73	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	2,970.51940	2.97052	2,914.62570	2.91463	2,970.519	22.73	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	193.40460	0.19340	197.62880	0.19763	193.405	22.86	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	3,000.10460	3.00010	2,944.12880	2.94413	3,000.105	22.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	184.33560	0.18434	191.21080	0.19121	184.336	25.23	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Put	3,601.03560	3.60104	3,547.71080	3.54771	3,601.036	25.23	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014			Any day expiry		11.43020		11.43020		11.49040		15.58	0	0.00
\$ / R	On	15/12/2014	10.80	Call	Any day expiry	942.03130	0.94203		989.19180	0.98919	942.031	14.23	0.00	0	0.00
\$ / R	On	15/12/2014	10.80	Put	Any day expiry	311.83130	0.31183		298.79180	0.29879	311.831	14.23	0.00	0	500.00
\$ / R	On	15/12/2014	13.80	Call	Any day expiry	201.98410	0.20198		210.34660	0.21035	201.984	20.94	0.00	0	500.00
\$ / R	On	15/12/2014	13.80	Put	Any day expiry	2,571.78410	2.57178		2,519.94660	2.51995	2,571.784	20.94	0.00	0	0.00
\$ / R	On	28/01/2015			Any day expiry	11.53200	11.53200		11.59160	11.59160		15.74	0.00	0	0.00
\$ / R	On	28/01/2015	10.80	Call	Any day expiry	1,056.17990	1.05618		1,101.87070	1.10187	1,056.180	14.40	0.00	0	0.00
\$ / R	On	28/01/2015	10.80	Put	Any day expiry	324.17990	0.32418		310.27070	0.31027	324.180	14.40	0.00	0	300.00
\$ / R	On	28/01/2015	14.27	Call	Any day expiry	241.53040	0.24153		245.69800	0.24570	241.530	22.40	0.00	0	300.00
\$ / R	On	28/01/2015	14.27	Put	Any day expiry	2,979.53040	2.97953		2,924.09800	2.92410	2,979.530	22.40	0.00	0	0.00
\$ / R	On	25/02/2015			Any day expiry	11.59800	11.59800		11.65740	11.65740		15.97	0.00	0	0.00
\$ / R	On	25/02/2015	10.80	Call	Any day expiry	1,128.57160	1.12857		1,174.46800	1.17447	1,128.572	14.49	0.00	0	0.00
\$ / R	On	25/02/2015	10.80	Put	Any day expiry	330.57160	0.33057		317.06800	0.31707	330.572	14.49	0.00	0	300.00
\$ / R	On	25/02/2015	14.50	Call	Any day expiry	264.21570	0.26422		268.10390	0.26810	264.216	22.84	0.00	0	300.00
\$ / R	On	25/02/2015	14.50	Put	Any day expiry	3,166.21570	3.16622		3,110.70390	3.11070	3,166.216	22.84	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	11.64580	11.64580		11.70550	11.70550		16.12	0.00	0	0.00
\$ / R	On	16/03/2015	10.10	Call	Foreign Exchange Future	1,699.37020	1.69937	0.00000	0.00000	0.00000	1,699.370	14.64	0.00	0	0.00
\$ / R	On	16/03/2015	10.10	Put	Foreign Exchange Future	153.57020	0.15357	0.00000	0.00000	0.00000	153.570	14.64	14,179,136.57	92,330	46,165.00
\$ / R	On	16/03/2015	10.90	Put	Foreign Exchange Future	374.35200	0.37435	0.00000	0.00000	0.00000	374.352	14.68	17,281,960.08	46,165	46,165.00
\$ / R	On	16/03/2015	10.90	Call	Foreign Exchange Future	1,120.15200	1.12015	0.00000	0.00000	0.00000	1,120.152	14.68	0.00	0	0.00
\$ / R	On	16/03/2015	10.99	Call	Foreign Exchange Future	1,067.38820	1.06739	1,110.70720	1.11071	1,067.388	1,067.388	14.78	0.00	0	0.00
\$ / R	On	16/03/2015	10.99	Put	Foreign Exchange Future	411.58820	0.41159	395.20720	0.39521	411.588	411.588	14.78	0.00	0	0.00
\$ / R	On	16/03/2015	11.00	Call	Foreign Exchange Future	1,061.64820	1.06165	1,104.83250	1.10483	1,061.648	1,061.648	14.79	0.00	0	0.00
\$ / R	On	16/03/2015	11.00	Put	Foreign Exchange Future	415.84820	0.41585	399.33250	0.39933	415.848	415.848	14.79	0.00	0	0.00
\$ / R	On	16/03/2015	11.01	Call	Foreign Exchange Future	1,055.93760	1.05594	1,098.97830	1.09898	1,055.938	1,055.938	14.80	0.00	0	0.00
\$ / R	On	16/03/2015	11.01	Put	Foreign Exchange Future	420.13760	0.42014	403.47830	0.40348	420.138	420.138	14.80	0.00	0	0.00
\$ / R	On	16/03/2015	14.20	Call	Foreign Exchange Future	288.78350	0.28878	0.00000	0.00000	288.783	288.783	21.41	26,663,380.56	92,330	46,165.00
\$ / R	On	16/03/2015	14.20	Put	Foreign Exchange Future	2,842.98350	2.84298	0.00000	0.00000	2,842.983	2,842.983	21.41	0.00	0	0.00
\$ / R	On	27/03/2015			Any day expiry	11.67350	11.67350		11.73340	11.73340		16.16	0.00	0	0.00
\$ / R	On	27/03/2015	10.80	Call	Any day expiry	1,211.98770	1.21199	1,257.89070	1.25789	1,211.988	1,211.988	14.65	0.00	0	0.00
\$ / R	On	27/03/2015	10.80	Put	Any day expiry	338.48770	0.33849	324.49070	0.32449	338.488	338.488	14.65	0.00	0	300.00
\$ / R	On	27/03/2015	14.85	Call	Any day expiry	287.68110	0.28768	291.07550	0.29108	287.681	287.681	23.64	0.00	0	300.00
\$ / R	On	27/03/2015	14.85	Put	Any day expiry	3,464.18110	3.46418	3,407.67550	3.40768	3,464.181	3,464.181	23.64	0.00	0	0.00
\$ / R	On	28/04/2015			Any day expiry	11.75400	11.75400		11.81450	11.81450		16.40	0.00	0	0.00
\$ / R	On	28/04/2015	10.80	Call	Any day expiry	1,298.49090	1.29849	1,345.59020	1.34559	1,298.491	1,298.491	14.76	0.00	0	0.00
\$ / R	On	28/04/2015	10.80	Put	Any day expiry	344.49090	0.34449	331.09020	0.33109	344.491	344.491	14.76	0.00	0	300.00
\$ / R	On	28/04/2015	15.15	Call	Any day expiry	314.00920	0.31401	320.66790	0.32067	314.009	314.009	24.18	0.00	0	300.00
\$ / R	On	28/04/2015	15.15	Put	Any day expiry	3,710.00920	3.71001	3,656.16790	3.65617	3,710.009	3,710.009	24.18	0.00	0	0.00
\$ / R	On	27/05/2015			Any day expiry	11.82700	11.82700		11.88790	11.88790		16.53	0.00	0	0.00
\$ / R	On	27/05/2015	10.80	Call	Any day expiry	1,376.97480	1.37697	1,422.75540	1.42276	1,376.975	1,376.975	14.86	0.00	0	0.00
\$ / R	On	27/05/2015	10.80	Put	Any day expiry	349.97480	0.34997	334.85540	0.33486	349.975	349.975	14.86	0.00	0	300.00
\$ / R	On	27/05/2015	15.48	Call	Any day expiry	323.91200	0.32391	335.98610	0.33599	323.912	323.912	24.47	0.00	0	300.00
\$ / R	On	27/05/2015	15.48	Put	Any day expiry	3,976.91200	3.97691	3,928.08610	3.92809	3,976.912	3,976.912	24.47	0.00	0	0.00
\$ / R	On	26/06/2015			Any day expiry	11.90240	11.90240		11.96390	11.96390		16.72	0.00	0	0.00
\$ / R	On	26/06/2015	10.80	Call	Any day expiry	1,455.38280	1.45538	1,502.33100	1.50233	1,455.383	1,455.383	14.91	0.00	0	0.00
\$ / R	On	26/06/2015	10.80	Put	Any day expiry	352.98280	0.35298	338.43100	0.33843	352.983	352.983	14.91	0.00	0	300.00
\$ / R	On	26/06/2015	15.88	Call	Any day expiry	307.98200	0.30798	325.26290	0.32526	307.982	307.982	24.25	0.00	0	300.00
\$ / R	On	26/06/2015	15.88	Put	Any day expiry	4,285.58200	4.28558	4,241.36290	4.24136	4,285.582	4,285.582	24.25	0.00	0	0.00
\$ / R	On	29/07/2015			Any day expiry	11.98550	11.98550		12.04750	12.04750		16.89	0.00	0	0.00
\$ / R	On	29/07/2015	10.80	Call	Any day expiry	1,539.97870	1.53998	1,590.65670	1.59066	1,539.979	1,539.979	14.93	0.00	0	0.00
\$ / R	On	29/07/2015	10.80	Put	Any day expiry	354.47870	0.35448	343.15670	0.34316	354.479	354.479	14.93	0.00	0	300.00
\$ / R	On	29/07/2015	16.15	Call	Any day expiry	321.10860	0.32111	332.58600	0.33259	321.109	321.109	24.26	0.00	0	300.00
\$ / R	On	29/07/2015	16.15	Put	Any day expiry	4,485.60860	4.48561	4,435.08600	4.43509	4,485.609	4,485.609	24.26	0.00	0	0.00
\$ / R	On	27/08/2015			Any day expiry	12.05840	12.05840		12.12100	12.12100		16.96	0.00	0	0.00
\$ / R	On	27/08/2015	10.80	Call	Any day expiry	1,617.74470	1.61774	1,668.79810	1.66880	1,617.745	1,617.745	15.02	0.00	0	0.00
\$ / R	On	27/08/2015	10.80	Put	Any day expiry	359.34470	0.35934	347.79810	0.34780	359.345	359.345	15.02	0.00	0	300.00
\$ / R	On	27/08/2015	16.50	Call	Any day expiry	311.97680	0.31198	328.53740	0.32854	311.977	311.977	24.08	0.00	0	300.00

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 27/08/2015	Any day expiry	16.50	Put	4,753.57680		4.75358		4,707.53740	4.70754	4,753.577	24.08	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.13890		12.13890		12.20200	12.20200		17.02	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,702.14550		1.70215		1,755.45030	1.75545	1,702.145	15.10	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	363.24550		0.36325		353.45030	0.35345	363.246	15.10	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	317.92630		0.31793		328.46400	0.32846	317.926	24.04	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,979.02630		4.97903		4,926.46400	4.92646	4,979.026	24.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.21440		12.21440		12.27800	12.27800		17.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,783.06830		1.78307		1,834.24930	1.83425	1,783.068	15.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	368.66830		0.36867		356.24930	0.35625	368.668	15.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	329.53260		0.32953		348.61880	0.34862	329.533	23.88	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,095.13260		5.09513		5,050.61880	5.05062	5,095.133	23.88	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.28480		12.28480		12.34890	12.34890		17.27	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,855.42300		1.85542		1,907.37060	1.90737	1,855.423	15.24	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	370.62300		0.37062		358.47060	0.35847	370.623	15.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	315.85340		0.31585		326.12990	0.32613	315.853	23.93	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,481.05340		5.48105		5,427.22990	5.42723	5,481.053	23.93	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.35020		12.35020		12.41480	12.41480		17.31	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,922.31840		1.92232		1,975.09410	1.97509	1,922.318	15.27	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	372.11840		0.37212		360.29410	0.36029	372.118	15.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,697.22040		1.69722		1,743.26150	1.74326	1,697.220	15.38	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	487.02040		0.48702		468.46150	0.46846	487.020	15.38	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	299.63540		0.29964		306.52510	0.30653	299.635	23.82	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,819.43540		5.81944		5,761.72510	5.76173	5,819.435	23.82	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry			10.84800		10.84800		10.90230	10.90230		13.57	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Call	1,041.72800		0.01042		3,515.08440	0.03515	1,041.728	16.04	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Put	14,241.72800		0.14242		11,285.08440	0.11285	14,241.728	16.04	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.88900		10.88900		10.94380	10.94380		13.32	21,778.00	2	846.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	57,002.53220		0.57003		62,538.52900	0.62539	57,002.532	12.71	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,102.53220		0.01103		1,158.52900	0.01159	1,102.532	12.71	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,850.76310		0.02851		2,640.40220	0.02640	2,850.763	12.80	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	42,750.76310		0.42751		48,020.40220	0.48020	42,750.763	12.80	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	41,913.07320		0.41913		47,166.55790	0.47167	41,913.073	12.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	3,013.07320		0.03013		2,786.55790	0.02787	3,013.073	12.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	41,082.26350		0.41082		46,318.92450	0.46319	41,082.264	12.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	3,182.26350		0.03182		2,938.92450	0.02939	3,182.263	12.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	16,933.80140		0.16934		20,964.48160	0.20964	16,933.801	13.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	15,033.80140		0.15034		13,584.48160	0.13584	15,033.801	13.28	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	16,442.37280		0.16442		20,424.59060	0.20425	16,442.373	13.29	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	15,542.37280		0.15542		14,044.59060	0.14045	15,542.373	13.29	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.97440		10.97440		11.03170	11.03170		13.89	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	15,063.55280		0.15064		17,326.18390	0.17326	15,063.553	15.42	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	56,623.55280		0.56624		53,156.18390	0.53156	56,623.553	15.42	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	14,847.68390		0.14848		17,082.85560	0.17083	14,847.684	15.46	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	57,407.68390		0.57408		53,912.85560	0.53913	57,407.684	15.46	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	58,195.18940		0.58195		54,673.15350	0.54673	58,195.189	15.50	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	14,635.18940		0.14635		16,843.15350	0.16843	14,635.189	15.50	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.04710		11.04710		11.10520	11.10520		14.36	0.00	0	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	54,085.68030		0.54086		58,667.83910	0.58668	54,085.680	13.60	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	18,375.68030		0.18376		17,147.83910	0.17148	18,375.680	13.60	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	53,483.33850		0.53483		58,041.99720	0.58042	53,483.338	13.62	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	18,773.33850		0.18773		17,521.99720	0.17522	18,773.339	13.62	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	52,886.28000		0.52886		57,420.83660	0.57421	52,886.280	13.64	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	19,176.28000		0.19176		17,900.83660	0.17901	19,176.280	13.64	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.23170		11.23170		11.29070	11.29070		15.03	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	80,897.78190		0.80898		85,862.57030	0.85863	80,897.782	13.70	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	21,727.78190		0.21728		20,792.57030	0.20793	21,727.782	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	22,055.04800	0.22055	21,103.42110	0.21103	22,055.048	13.70	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	80,225.04800	0.80225	85,173.42110	0.85173	80,225.048	13.70	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	79,555.32780	0.79555	84,487.72650	0.84488	79,555.328	13.70	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	22,385.32780	0.22385	21,417.72650	0.21418	22,385.328	13.70	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future			18.19380	18.19380	18.29060	18.29060		13.00	4,766,775.60	262	39,940.00	
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	7,793.80000	7.79380	7,890.60000	7.89060	7,793.800	15.37	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	15.37	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,343.80000	5.34380	5,440.60000	5.44060	5,343.800	15.77	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.77	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,193.80000	5.19380	5,290.60000	5.29060	5,193.800	16.36	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.36	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,943.80360	3.94380	4,040.60190	4.04060	3,943.804	21.31	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.00360	0.00000	0.00190	0.00000	0.004	21.31	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	3,903.80520	3.90381	4,000.60280	4.00060	3,903.805	21.47	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.00520	0.00001	0.00280	0.00000	0.005	21.47	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	3,893.80560	3.89381	3,990.60300	3.99060	3,893.806	21.50	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.00560	0.00001	0.00300	0.00000	0.006	21.50	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	3,883.80620	3.88381	3,980.60330	3.98060	3,883.806	21.54	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.00620	0.00001	0.00330	0.00000	0.006	21.54	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,693.82880	3.69383	3,790.61540	3.79062	3,693.829	22.30	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.02880	0.00003	0.01540	0.00002	0.029	22.30	0.00	0	327.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	2,794.19840	2.79420	2,891.01540	2.89102	2,794.198	20.27	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	0.39840	0.00040	0.41540	0.00042	0.398	20.27	0.00	0	7,500.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,205.36550	1.20537	1,302.71210	1.30271	1,205.366	14.13	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	11.56550	0.01157	12.11210	0.01211	11.565	14.13	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	365.57900	0.36558	436.37590	0.43638	365.579	12.86	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	171.77900	0.17178	145.77590	0.14578	171.779	12.86	0.00	0	300.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	179.85470	0.17985	231.81150	0.23181	179.855	13.38	0.00	0	4,700.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	386.05470	0.38605	341.21150	0.34121	386.055	13.38	0.00	0	0.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	96.24030	0.09624	131.75850	0.13176	96.240	14.00	0.00	0	7,000.00	
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	622.44030	0.62244	561.15850	0.56116	622.440	14.00	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future			18.44460	18.44460	18.54690	18.54690		13.80	0.00	0	5,559.00	
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	13.26980	0.01327	13.75350	0.01375	13.270	18.07	0.00	0	1,123.00	
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	3,457.86980	3.45787	3,560.65350	3.56065	3,457.870	18.07	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,430.08710	2.43009	2,532.33860	2.53234	2,430.087	14.54	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	25.48710	0.02549	25.43860	0.02544	25.487	14.54	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,420.26150	2.42026	2,522.50280	2.52250	2,420.261	14.50	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	25.66150	0.02566	25.60280	0.02560	25.662	14.50	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,410.43840	2.41044	2,512.66830	2.51267	2,410.438	14.47	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	25.83840	0.02584	25.76830	0.02577	25.838	14.47	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	35.46840	0.03547	34.69070	0.03469	35.468	12.98	0.00	0	1,123.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	1,980.06840	1.98007	2,081.59070	2.08159	1,980.068	12.98	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	1,836.98690	1.83699	1,935.56830	1.93557	1,836.987	12.65	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	42.38690	0.04239	38.66830	0.03867	42.387	12.65	0.00	0	18,000.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,630.35420	1.63035	1,724.51610	1.72452	1,630.354	12.71	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	65.75420	0.06575	57.61610	0.05762	65.754	12.71	0.00	0	50.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Put	113.71820	0.11372	102.70570	0.10271	113.718	12.80	0.00	0	7,500.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Call	1,358.31820	1.35832	1,449.60570	1.44961	1,358.318	12.80	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	856.54870	0.85655	935.80380	0.93580	856.549	13.25	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	311.94870	0.31195	288.90380	0.28890	311.949	13.25	0.00	0	4,000.00	
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	569.57590	0.56958	634.79530	0.63480	569.576	13.80	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	574.97590	0.57498	537.89530	0.53790	574.976	13.80	0.00	0	400.00	
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,361.39570	1.36140	1,293.25060	1.29325	1,361.396	15.65	0.00	0	0.00	
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	255.99570	0.25600	290.15060	0.29015	255.996	15.65	0.00	0	5,667.00	
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	213.62820	0.21363	242.76060	0.24276	213.628	16.05	0.00	0	12,000.00	
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,569.02820	1.56903	1,495.86060	1.49586	1,569.028	16.05	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 15/09/2014	Foreign Exchange Future			18.73770		18.73770		18.84110	18.84110		14.38	0.00	0	3,251.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,027.13000		2.02713	2,125.22410	2.12522	2,027.130		13.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	129.43000		0.12943	124.12410	0.12412	129.430		13.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	130.39920		0.13040	125.03630	0.12504	130.399		13.15	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,018.09920		2.01810	2,116.13630	2.11614	2,018.099		13.15	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,009.07580		2.00908	2,107.05840	2.10706	2,009.076		13.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	131.37580		0.13138	125.95840	0.12596	131.376		13.14	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.04010		19.04010	19.14530	19.14530			14.96	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	342.96290		0.34296	325.38130	0.32538	342.963		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,843.06290		1.84306	1,930.68130	1.93068	1,843.063		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,835.97160		1.83597	1,923.48350	1.92348	1,835.972		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	345.87160		0.34587	328.18350	0.32818	345.872		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,828.89670		1.82890	1,916.30190	1.91630	1,828.897		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	348.79670		0.34880	331.00190	0.33100	348.797		13.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,262.23230		1.26223	1,331.93800	1.33194	1,262.232		14.32	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	722.13230		0.72213	686.63800	0.68664	722.132		14.32	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.19240		19.19240	19.29580	19.29580			15.13	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,568.17590		1.56818	1,646.54640	1.64655	1,568.176		14.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	595.77590		0.59578	570.74640	0.57075	595.776		14.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	728.23180		0.72823	693.73070	0.69373	728.232		14.32	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,420.63180		1.42063	1,489.53070	1.48953	1,420.632		14.32	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	795.16480		0.79516	758.63760	0.75864	795.165		14.47	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,357.56480		1.35756	1,424.43760	1.42444	1,357.565		14.47	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,156.86960		1.15687	1,216.75820	1.21676	1,156.870		15.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,054.46960		1.05447	1,010.95820	1.01096	1,054.470		15.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,152.87820		1.15288	1,212.61750	1.21262	1,152.878		15.02	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,060.47820		1.06048	1,016.81750	1.01682	1,060.478		15.02	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,148.90180		1.14890	1,208.49200	1.20849	1,148.902		15.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,066.50180		1.06650	1,022.69200	1.02269	1,066.502		15.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	612.38190		0.61238	645.38480	0.64538	612.382		17.31	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,459.98190		2.45998	2,389.58480	2.38958	2,459.982		17.31	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	496.54600		0.49655	525.48700	0.52549	496.546		17.95	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,004.14600		3.00415	2,929.68700	2.92969	3,004.146		17.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	493.44540		0.49345	522.20410	0.52220	493.445		17.97	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,021.04540		3.02105	2,946.40410	2.94640	3,021.045		17.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10687		0.10687	0.10747	0.10747			15.09	0.00	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,687.93230		0.01688	1,747.58100	0.01748	1,687.932		23.22	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.73230		0.00001	0.88100	0.00001	0.732		23.22	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	697.47360		0.00697	756.51790	0.00757	697.474		15.09	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	10.27360		0.00010	9.81790	0.00010	10.274		15.09	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	99.27530		0.00099	121.81820	0.00122	99.275		18.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	412.07530		0.00412	375.11820	0.00375	412.075		18.48	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10848		0.10848	0.10911	0.10911			15.46	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,861.37470		0.01861	1,924.29520	0.01924	1,861.375		18.14	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.47470		0.00013	13.59520	0.00014	13.475		18.14	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	933.48740		0.00933	988.99810	0.00989	933.487		15.46	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	85.58740		0.00086	78.29810	0.00078	85.587		15.46	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	355.86140		0.00356	386.00910	0.00386	355.861		17.41	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	507.96140		0.00508	475.30910	0.00475	507.961		17.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.91880		14.91880	14.97910	14.97910			12.41	8,414,203.20	564	81,944.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.09800		0.00010	0.21340	0.00021	0.098		19.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,428.89800		2.42890	2,489.31340	2.48931	2,428.898		19.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,418.90140		2.41890	2,479.31960	2.47932	2,418.901		19.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.10140		0.00010	0.21960	0.00022	0.101		19.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,408.90480		2.40890	2,469.32600	2.46933		2,408.905	19.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.10480		0.00010	0.22600	0.00023		0.105	19.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,268.96780		2.26897	2,329.43780	2.32944		2,268.968	18.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.16780		0.00017	0.33780	0.00034		0.168	18.98	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,069.12770		2.06913	2,129.69990	2.12970		2,069.128	18.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.32770		0.00033	0.59990	0.00060		0.328	18.31	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	511.43520		0.51144	482.69140	0.48269		511.435	14.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	80.23520		0.08024	111.79140	0.11179		80.235	14.10	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	818.03350		0.81803	775.87060	0.77587		818.034	15.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	36.83350		0.03683	54.97060	0.05497		36.833	15.40	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.13600		15.13600	15.20050	15.20050			13.37	1,513,600.00	100	22,804.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,393.40240		1.39340	1,465.51540	1.46552		1,393.402	12.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	47.40240		0.04740	55.01540	0.05502		47.402	12.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,384.37560		1.38438	1,456.54810	1.45655		1,384.376	12.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	48.37560		0.04838	56.04810	0.05605		48.376	12.72	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,375.36670		1.37537	1,447.59530	1.44760		1,375.367	12.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	49.36670		0.04937	57.09530	0.05710		49.367	12.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,339.49810		1.33950	1,411.95050	1.41195		1,339.498	12.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	53.49810		0.05350	61.45050	0.06145		53.498	12.70	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,080.41910		1.08042	1,154.05870	1.15406		1,080.419	12.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	94.41910		0.09442	103.55870	0.10356		94.419	12.55	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	880.88360		0.88088	954.44140	0.95444		880.884	12.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	144.88360		0.14488	153.94140	0.15394		144.884	12.43	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	309.80600		0.30981	310.43360	0.31043		309.806	12.99	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	595.80600		0.59581	660.93360	0.66093		595.806	12.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	161.93560		0.16194	186.61290	0.18661		161.936	16.30	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,375.93560		1.37594	1,336.11290	1.33611		1,375.936	16.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	155.84940		0.15585	179.59160	0.17959		155.849	16.43	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,419.84940		1.41985	1,379.09160	1.37909		1,419.849	16.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.39080		15.39080	15.45640	15.45640			14.03	10,004,020.00	650	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,284.31220		1.28431	0.00000	0.00000		1,284.312	13.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	193.51220		0.19351	0.00000	0.00000		193.512	13.01	125,782.93	650	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,253.99050		1.25399	1,325.00830	1.32501		1,253.991	13.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	203.19050		0.20319	208.60830	0.20861		203.190	13.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,246.46730		1.24647	1,317.45980	1.31746		1,246.467	13.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	205.66730		0.20567	211.05980	0.21106		205.667	13.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,238.96270		1.23896	1,309.93230	1.30993		1,238.963	13.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	208.16270		0.20816	213.53230	0.21353		208.163	13.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.65660		15.65660	15.72360	15.72360			14.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,090.10020		2.09010	2,155.55800	2.15556		2,090.100	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	123.50020		0.12350	121.95800	0.12196		123.500	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,081.46620		2.08147	2,146.95400	2.14695		2,081.466	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	124.86620		0.12487	123.35400	0.12335		124.866	13.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	126.24430		0.12624	124.76260	0.12476		126.244	13.53	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,072.84430		2.07284	2,138.36260	2.13836		2,072.844	13.53	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.96620		15.96620	16.03250	16.03250			15.07	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,495.82460		1.49582	1,554.97320	1.55497		1,495.825	13.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	469.62460		0.46962	462.47320	0.46247		469.625	13.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	473.40200		0.47340	466.22660	0.46623		473.402	13.96	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,489.60200		1.48960	1,548.72660	1.54873		1,489.602	13.96	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,483.39790		1.48340	1,542.49260	1.54249		1,483.398	13.96	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	477.19790		0.47720	469.99260	0.46999		477.198	13.96	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			407.84400		407.84400	407.71400	407.71400				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37			On 07/08/2014	Index Future	413.87100	413.87100	413.74100	413.74100			0.00	0	0.00
AL7T			On 08/05/2014	Index Future	477.89800	477.89800	477.45900	477.45900			0.00	0	1.00
AL7T			On 07/08/2014	Index Future	484.96000	484.96000	484.51700	484.51700			0.00	0	0.00
ALBI			On 08/05/2014	Index Future	435.36600	435.36600	434.82400	434.82400			4,353,660.00	1	738.00
ALBI			On 07/08/2014	Index Future	441.80000	441.80000	441.25200	441.25200			0.00	0	0.00
ALBI			On 06/11/2014	Index Future	448.84300	448.84300	448.31800	448.31800			0.00	0	0.00
AU\$ / R			On 17/03/2014	Foreign Exchange Future	9.81920	9.81920	9.86770	9.86770		11.82	9,819.20	1	16,157.00
AU\$ / R	9.49	Call	On 17/03/2014	Foreign Exchange Future	355.65410	0.35565	399.61600	0.39962	355.654	12.16	0.00	0	0.00
AU\$ / R	9.49	Put	On 17/03/2014	Foreign Exchange Future	26.45410	0.02645	21.91600	0.02192	26.454	12.16	0.00	0	0.00
AU\$ / R	9.50	Put	On 17/03/2014	Foreign Exchange Future	28.01800	0.02802	23.25450	0.02325	28.018	12.15	0.00	0	0.00
AU\$ / R	9.50	Call	On 17/03/2014	Foreign Exchange Future	347.21800	0.34722	390.95450	0.39095	347.218	12.15	0.00	0	0.00
AU\$ / R	9.51	Call	On 17/03/2014	Foreign Exchange Future	338.85510	0.33886	382.35780	0.38236	338.855	12.14	0.00	0	0.00
AU\$ / R	9.51	Put	On 17/03/2014	Foreign Exchange Future	29.65510	0.02966	24.65780	0.02466	29.655	12.14	0.00	0	0.00
AU\$ / R			On 13/06/2014	Foreign Exchange Future	9.89910	9.89910	9.95040	9.95040		11.92	841,423.50	85	2,860.00
AU\$ / R	9.20	Call	On 13/06/2014	Foreign Exchange Future	745.13890	0.74514	791.83920	0.79184	745.139	12.02	0.00	0	0.00
AU\$ / R	9.20	Put	On 13/06/2014	Foreign Exchange Future	46.03890	0.04604	41.43920	0.04144	46.039	12.02	0.00	0	201.00
AU\$ / R	9.70	Call	On 13/06/2014	Foreign Exchange Future	372.69600	0.37270	408.69160	0.40869	372.696	11.85	0.00	0	201.00
AU\$ / R	9.70	Put	On 13/06/2014	Foreign Exchange Future	173.59600	0.17360	158.29160	0.15829	173.596	11.85	0.00	0	0.00
AU\$ / R	9.89	Call	On 13/06/2014	Foreign Exchange Future	269.66400	0.26966	300.11450	0.30011	269.664	11.91	0.00	0	0.00
AU\$ / R	9.89	Put	On 13/06/2014	Foreign Exchange Future	260.56400	0.26056	239.71450	0.23971	260.564	11.91	0.00	0	0.00
AU\$ / R	9.90	Call	On 13/06/2014	Foreign Exchange Future	264.84680	0.26485	294.99450	0.29499	264.847	11.92	0.00	0	0.00
AU\$ / R	9.90	Put	On 13/06/2014	Foreign Exchange Future	265.74680	0.26575	244.59450	0.24459	265.747	11.92	0.00	0	0.00
AU\$ / R	9.91	Call	On 13/06/2014	Foreign Exchange Future	260.39000	0.26039	289.93640	0.28994	260.390	11.93	0.00	0	0.00
AU\$ / R	9.91	Put	On 13/06/2014	Foreign Exchange Future	271.29000	0.27129	249.53640	0.24954	271.290	11.93	0.00	0	0.00
AU\$ / R	10.70	Put	On 13/06/2014	Foreign Exchange Future	857.72310	0.85772	816.31880	0.81632	857.723	13.08	0.00	0	0.00
AU\$ / R	10.70	Call	On 13/06/2014	Foreign Exchange Future	56.82310	0.05682	66.71880	0.06672	56.823	13.08	0.00	0	201.00
AU\$ / R			On 15/09/2014	Foreign Exchange Future	10.00110	10.00110	10.05310	10.05310		12.08	0.00	0	2,000.00
AU\$ / R	9.54	Call	On 15/09/2014	Foreign Exchange Future	630.88340	0.63088	670.46300	0.67046	630.883	11.96	0.00	0	0.00
AU\$ / R	9.54	Put	On 15/09/2014	Foreign Exchange Future	169.78340	0.16978	157.36300	0.15736	169.783	11.96	0.00	0	0.00
AU\$ / R	9.55	Call	On 15/09/2014	Foreign Exchange Future	624.14360	0.62414	663.40190	0.66340	624.144	11.97	0.00	0	0.00
AU\$ / R	9.55	Put	On 15/09/2014	Foreign Exchange Future	173.04360	0.17304	160.30190	0.16030	173.044	11.97	0.00	0	0.00
AU\$ / R	9.56	Call	On 15/09/2014	Foreign Exchange Future	617.44340	0.61744	656.51080	0.65651	617.443	11.97	0.00	0	0.00
AU\$ / R	9.56	Put	On 15/09/2014	Foreign Exchange Future	176.34340	0.17634	163.41080	0.16341	176.343	11.97	0.00	0	0.00
AU\$ / R			On 12/12/2014	Foreign Exchange Future	10.11050	10.11050	10.16360	10.16360		12.25	0.00	0	0.00
AU\$ / R	9.59	Put	On 12/12/2014	Foreign Exchange Future	218.46870	0.21847	205.94510	0.20595	218.469	12.10	0.00	0	0.00
AU\$ / R	9.59	Call	On 12/12/2014	Foreign Exchange Future	738.96870	0.73897	779.54510	0.77955	738.969	12.10	0.00	0	0.00
AU\$ / R	9.60	Call	On 12/12/2014	Foreign Exchange Future	732.13070	0.73213	772.55210	0.77255	732.131	12.10	0.00	0	0.00
AU\$ / R	9.60	Put	On 12/12/2014	Foreign Exchange Future	221.63070	0.22163	208.95210	0.20895	221.631	12.10	0.00	0	0.00
AU\$ / R	9.61	Call	On 12/12/2014	Foreign Exchange Future	725.61860	0.72562	765.59090	0.76559	725.619	12.10	0.00	0	0.00
AU\$ / R	9.61	Put	On 12/12/2014	Foreign Exchange Future	225.11860	0.22512	211.99090	0.21199	225.119	12.10	0.00	0	0.00
CAD/ R			On 17/03/2014	Foreign Exchange Future	9.92950	9.92950	9.96270	9.96270		12.57	0.00	0	75.00
CAD/ R	9.94	Call	On 17/03/2014	Foreign Exchange Future	134.69530	0.13470	157.70520	0.15771	134.695	12.74	0.00	0	0.00
CAD/ R	9.94	Put	On 17/03/2014	Foreign Exchange Future	145.19530	0.14520	135.00520	0.13501	145.195	12.74	0.00	0	0.00
CAD/ R	9.95	Call	On 17/03/2014	Foreign Exchange Future	130.40520	0.13041	152.65900	0.15266	130.405	12.79	0.00	0	0.00
CAD/ R	9.95	Put	On 17/03/2014	Foreign Exchange Future	150.90520	0.15091	139.95900	0.13996	150.905	12.79	0.00	0	0.00
CAD/ R	9.96	Call	On 17/03/2014	Foreign Exchange Future	126.22710	0.12623	148.13650	0.14814	126.227	12.83	0.00	0	0.00
CAD/ R	9.96	Put	On 17/03/2014	Foreign Exchange Future	156.72710	0.15673	145.43650	0.14544	156.727	12.83	0.00	0	0.00
CAD/ R			On 13/06/2014	Foreign Exchange Future	10.05110	10.05110	10.08690	10.08690		13.59	0.00	0	0.00
CAD/ R	9.84	Call	On 13/06/2014	Foreign Exchange Future	415.46560	0.41547	443.90060	0.44390	415.466	13.33	0.00	0	0.00
CAD/ R	9.84	Put	On 13/06/2014	Foreign Exchange Future	204.36560	0.20437	197.00060	0.19700	204.366	13.33	0.00	0	0.00
CAD/ R	9.85	Call	On 13/06/2014	Foreign Exchange Future	409.78550	0.40979	438.07710	0.43808	409.786	13.34	0.00	0	0.00
CAD/ R	9.85	Put	On 13/06/2014	Foreign Exchange Future	208.68550	0.20869	201.17710	0.20118	208.685	13.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	213.06000		0.21306		205.40700	0.20541	213.060	13.36	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	404.16000		0.40416		432.30700	0.43231	404.160	13.36	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			272.99240		272.99240		-300.63460	-300.63460			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			888.96190		888.96190		921.53100	921.53100			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			970.65910		970.65910		1,004.67520	1,004.67520			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			115.80410		115.80410		121.20900	121.20900			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			475.43340		475.43340		527.78910	527.78910			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			856.76670		856.76670		888.01220	888.01220			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			100.76480		100.76480		102.94000	102.94000			0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			0.00000		0.00000		-2.51940	-2.51940			0.00	2,500	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.20930		12.20930		12.25900	12.25900		12.93	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	926.20460		0.92620		977.07390	0.97707	926.205	15.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	6.90460		0.00690		8.07390	0.00807	6.905	15.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	916.35170		0.91635		967.22590	0.96723	916.352	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	7.05170		0.00705		8.22590	0.00823	7.052	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	906.50290		0.90650		957.38210	0.95738	906.503	15.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	7.20290		0.00720		8.38210	0.00838	7.203	15.38	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.39670		12.39670		12.44990	12.44990		13.95	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	894.89520		0.89490		944.74370	0.94474	894.895	13.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	88.19520		0.08820		84.84370	0.08484	88.195	13.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	886.82100		0.88682		936.67650	0.93668	886.821	13.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	90.12100		0.09012		86.77650	0.08678	90.121	13.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	878.77850		0.87878		928.63980	0.92864	878.779	13.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	92.07850		0.09208		88.73980	0.08874	92.079	13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.80300		1.80300		1.81270	1.81270		12.98	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,140.06360		0.11401		1,237.83440	0.12378	1,140.064	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	10.06360		0.00101		10.83440	0.00108	10.064	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,043.09500		0.10431		1,140.84920	0.11408	1,043.095	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	13.09500		0.00131		13.84920	0.00138	13.095	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	949.27920		0.09493		1,046.72960	0.10467	949.279	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	19.27920		0.00193		19.72960	0.00197	19.279	12.92	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.82520		1.82520		1.83550	1.83550		13.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,461.94920		0.14619		1,561.27180	0.15613	1,461.949	13.54	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	109.94920		0.01099		106.27180	0.01063	109.949	13.54	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,378.94400		0.13789		1,477.48640	0.14775	1,378.944	13.52	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	126.94400		0.01269		122.48640	0.01225	126.944	13.52	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,299.39340		0.12994		1,395.56120	0.13956	1,299.393	13.55	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	147.39340		0.01474		140.56120	0.01406	147.393	13.55	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.21609		113.21609		113.22404	113.22404			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	773.91000		0.77391		765.96000	0.76596	773.910		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	783.91000		0.78391		775.96000	0.77596	783.910		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 08/05/2014	Bond Future	114.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put		793.91000	0.79391		785.96000	0.78596	793.910		0.00	0	0.00
EL28	On 07/08/2014	Bond Future				114.90399	114.90399		114.91188	114.91188			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call		913.99000	0.91399		921.88000	0.92188	913.990		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call		903.99000	0.90399		911.88000	0.91188	903.990		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call		893.99000	0.89399		901.88000	0.90188	893.990		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future				9.88056	80.82079		9.90744	80.62809			0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put		2,505.42000	2.50542		2,698.12000	2.69812	2,505.420		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put		2,430.13000	2.43013		2,622.83000	2.62283	2,430.130		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put		2,354.94000	2.35494		2,547.64000	2.54764	2,354.940		0.00	0	0.00
ES33	On 07/08/2014	Bond Future				9.98685	81.90738		10.01463	81.71171			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call		1,069.40000	1.06940		873.73000	0.87373	1,069.400		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call		1,138.44000	1.13844		942.77000	0.94277	1,138.440		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call		1,207.39000	1.20739		1,011.72000	1.01172	1,207.390		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				10.08567	79.43088		10.11362	79.23724			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call		1,398.71000	1.39871		1,205.07000	1.20507	1,398.710		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call		1,466.17000	1.46617		1,272.53000	1.27253	1,466.170		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call		1,533.53000	1.53353		1,339.89000	1.33989	1,533.530		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				434.39600	434.39600		433.92500	433.92500			17,375,840.00	4	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		75,940.00000	7.59400		80,650.00000	8.06500	75,940.000		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		76,040.00000	7.60400		80,750.00000	8.07500	76,040.000		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		76,140.00000	7.61400		80,850.00000	8.08500	76,140.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI				440.81500	440.81500		440.33900	440.33900			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		191,750.00000	19.17500		196,510.00000	19.65100	191,750.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put		191,850.00000	19.18500		196,610.00000	19.66100	191,850.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put		191,950.00000	19.19500		196,710.00000	19.67100	191,950.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI				447.84300	447.84300		447.39100	447.39100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	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	11,470.00000		1.14700	15,990.00000	1.59900		11,470.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	11,570.00000		1.15700	16,090.00000	1.60900		11,570.000		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	11,670.00000		1.16700	16,190.00000	1.61900		11,670.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.54643		108.54643	108.55482	108.55482				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	2,443.57000		2.44357	2,435.18000	2.43518		2,443.570		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	2,453.57000		2.45357	2,445.18000	2.44518		2,453.570		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	2,463.57000		2.46357	2,455.18000	2.45518		2,463.570		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			109.04453		109.04453	109.05291	109.05291				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call		54.53000	0.05453	62.91000	0.06291		54.530		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call		44.53000	0.04453	52.91000	0.05291		44.530		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call		34.53000	0.03453	42.91000	0.04291		34.530		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.67496		106.67496	106.68248	106.68248				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	2,315.04000		2.31504	2,307.52000	2.30752		2,315.040		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	2,325.04000		2.32504	2,317.52000	2.31752		2,325.040		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	2,335.04000		2.33504	2,327.52000	2.32752		2,335.040		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			107.00534		107.00534	107.01266	107.01266				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call		1,015.34000	1.01534	1,022.66000	1.02266		1,015.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call		1,005.34000	1.00534	1,012.66000	1.01266		1,005.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call		995.34000	0.99534	1,002.66000	1.00266		995.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2046	On 08/05/2014	Bond Future			104.47296		104.47296	104.48027	104.48027				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call		132.96000	0.13296	140.27000	0.14027		132.960		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		122.96000	0.12296	130.27000	0.13027		122.960		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		112.96000	0.11296	120.27000	0.12027		112.960		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			106.03046		106.03046	106.03754	106.03754				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call		1,600.46000	1.60046	1,607.54000	1.60754		1,600.460		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		1,590.46000	1.59046	1,597.54000	1.59754		1,590.460		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		1,580.46000	1.58046	1,587.54000	1.58754		1,580.460		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			106.40182		106.40182	106.41605	106.41605				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call		1,971.82000	1.97182	1,986.05000	1.98605		1,971.820		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future	104.44	Call	1,961.82000		1.96182	1,976.05000	1.97605		1,961.820		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	1,951.82000		1.95182	1,966.05000	1.96605		1,951.820		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			112.88076		112.88076	112.88856	112.88856				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	2,109.24000		2.10924	2,101.44000	2.10144		2,109.240		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	2,119.24000		2.11924	2,111.44000	2.11144		2,119.240		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	2,129.24000		2.12924	2,121.44000	2.12144		2,129.240		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.16286		113.16286	113.17067	113.17067				0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,172.86000		1.17286	1,180.67000	1.18067		1,172.860		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	1,162.86000		1.16286	1,170.67000	1.17067		1,162.860		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	1,152.86000		1.15286	1,160.67000	1.16067		1,152.860		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 08/05/2014	Index Future			198.30200		198.30200	198.35800	198.35800				0.00	0	1,263.00
IGOV	On 07/08/2014	Index Future			201.25700		201.25700	201.31400	201.31400				0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.48900		204.48900	204.56100	204.56100				0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.92000		536.92000	536.99500	536.99500				0.00	0	0.00
ILBI	On 07/08/2014	Index Future			544.70300		544.70300	544.78200	544.78200				0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.68000		94.32000	5.69000	94.31000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.75000		94.25000	5.73000	94.27000				0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.05000		93.95000	6.06000	93.94000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.11000		93.89000	6.10000	93.90000				0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.41000		93.59000	6.42000	93.58000				0.00	0	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.47000		93.53000	6.50000	93.50000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.92000		93.08000	6.95000	93.05000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.39000		92.61000	7.42000	92.58000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.72000		92.28000	7.74000	92.26000				46,167,500.00	2,000	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.89000		92.11000	7.92000	92.08000				0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.06000		91.94000	8.09000	91.91000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.21000		91.79000	8.24000	91.76000				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.09600		9.09600	9.14630	9.14630			9.27	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	956.25440		0.95625	1,006.56760	1.00657		956.254	14.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.25440		0.00025	0.26760	0.00027		0.254	14.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	946.26810		0.94627	996.58140	0.99658		946.268	14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.26810		0.00027	0.28140	0.00028		0.268	14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	936.28250		0.93628	986.59590	0.98660		936.283	14.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.28250		0.00028	0.29590	0.00030		0.283	14.15	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.17860		9.17860	9.23080	9.23080			10.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	757.96320		0.75796	808.32360	0.80832		757.963	10.63	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	19.36320		0.01936	17.52360	0.01752		19.363	10.63	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	20.13750		0.02014	18.21590	0.01822		20.138	10.62	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	748.73750		0.74874	799.01590	0.79902		748.738	10.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	739.53760		0.73954		789.73260	0.78973	739.538	10.61	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	20.93760		0.02094		18.93260	0.01893	20.938	10.61	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37010		1.37010		1.36870	1.36870			0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37010		1.37010		1.36880	1.36880			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.39380		9.39380	0.10644	9.34200	9.34200		16.91	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	163.71280		0.01637	0.10644	153.49320	0.01535	163.713	17.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	6,625.71280		0.66257	0.10644	7,133.49320	0.71335	6,625.713	17.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	158.32940		0.01583	0.10644	148.54600	0.01485	158.329	17.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	6,720.32940		0.67203	0.10644	7,228.54600	0.72285	6,720.329	17.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	6,815.13090		0.68151	0.10644	7,323.76810	0.73238	6,815.131	17.13	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	153.13090		0.01531	0.10644	143.76810	0.01438	153.131	17.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.41343		109.76622		7.39793	109.78674		2.45	0.00	0	20,954.00
R157	On 08/05/2014	Bond Future	5.19	Call	3.16000		0.00316		3.87000	0.00387	3.160	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,004.50000		3.00450		2,984.69000	2.98469	3,004.500	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	3.27000		0.00327		3.99000	0.00399	3.270	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,990.85000		2.99085		2,971.05000	2.97105	2,990.850	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	3.38000		0.00338		4.12000	0.00412	3.380	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,977.20000		2.97720		2,957.42000	2.95742	2,977.200	2.38	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.75685		111.38956		7.73769	111.41017		2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	240.58000		0.24058		250.33000	0.25033	240.580	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,342.96000		1.34296		1,332.10000	1.33210	1,342.960	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	243.28000		0.24328		253.10000	0.25310	243.280	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,334.74000		1.33474		1,323.95000	1.32395	1,334.740	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,326.79000		1.32679		1,316.07000	1.31607	1,326.790	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	246.25000		0.24625		256.14000	0.25614	246.250	2.12	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.16995		106.35291		8.13625	106.38086		1.51	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	69.79000		0.06979		74.36000	0.07436	69.790	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,732.87000		1.73287		1,709.49000	1.70949	1,732.870	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	70.70000		0.07070		75.32000	0.07532	70.700	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,725.27000		1.72527		1,701.94000	1.70194	1,725.270	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	71.62000		0.07162		76.29000	0.07629	71.620	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,717.69000		1.71769		1,694.41000	1.69441	1,717.690	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			8.72233		117.54012		8.74391	117.36206		14.67	0.00	0	51,016.00
R186	On 08/05/2014	Bond Future	7.09	Call	133.68000		0.13368		139.40000	0.13940	133.680	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,817.07000		14.81707		15,000.85000	15.00085	14,817.070	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	137.32000		0.13732		143.12000	0.14312	137.320	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,722.97000		14.72297		14,906.83000	14.90683	14,722.970	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	141.06000		0.14106		146.93000	0.14693	141.060	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,629.08000		14.62908		14,813.01000	14.81301	14,629.080	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	370.60000		0.37060		378.50000	0.37850	370.600	14.33	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,129.17000		11.12917		11,315.13000	11.31513	11,129.170	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,622.81000		1.62281		1,618.70000	1.61870	1,622.810	14.50	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,620.30000		5.62030		5,794.25000	5.79425	5,620.300	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,381.33000		2.38133		2,364.89000	2.36489	2,381.330	14.58	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,238.89000		4.23889		4,400.51000	4.40051	4,238.890	14.58	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,332.17000		3.33217		3,299.16000	3.29916	3,332.170	14.67	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.75	Put	3,103.94000		3.10394		3,248.99000	3.24899	3,103.940	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,545.98000		3.54598		3,509.26000	3.50926	3,545.980	14.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,906.95000		2.90695		3,048.29000	3.04829	2,906.950	14.69	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,471.36000		4.47136		4,418.77000	4.41877	4,471.360	14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,209.92000		2.20992		2,335.39000	2.33539	2,209.920	14.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Call	4,973.45000		4.97345		4,912.51000	4.91251	4,973.450	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,913.12000		1.91312		2,030.24000	2.03024	1,913.120	14.84	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,770.84000		5.77084		5,697.17000	5.69717	5,770.840	14.91	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,527.28000		1.52728		1,631.67000	1.63167	1,527.280	14.91	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,729.73000		8.72973		8,616.03000	8.61603	8,729.730	15.16	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	669.31000		0.66931		733.67000	0.73367	669.310	15.16	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.81709		113.98434		8.83951	113.80337		14.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,673.42000		2.67342		2,643.78000	2.64378	2,673.420	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,048.01000		7.04801		7,199.34000	7.19934	7,048.010	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,702.71000		2.70271		2,672.66000	2.67266	2,702.710	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,992.12000		6.99212		7,143.04000	7.14304	6,992.120	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,732.20000		2.73220		2,701.74000	2.70174	2,732.200	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,936.51000		6.93651		7,087.02000	7.08702	6,936.510	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,918.78000		4.91878		4,859.13000	4.85913	4,918.780	14.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,091.45000		4.09145		4,212.77000	4.21277	4,091.450	14.49	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.89897		115.80537		8.92129	115.62891		14.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,226.29000		9.22629		9,370.15000	9.37015	9,226.290	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,987.36000		2.98736		2,954.76000	2.95476	2,987.360	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,015.05000		3.01505		2,982.12000	2.98212	3,015.050	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,168.67000		9.16867		9,312.20000	9.31220	9,168.670	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,042.89000		3.04289		3,009.64000	3.00964	3,042.890	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,111.29000		9.11129		9,254.50000	9.25450	9,111.290	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,635.26000		6.63526		6,563.66000	6.56366	6,635.260	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,518.63000		4.51863		4,623.49000	4.62349	4,518.630	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			271.67330		271.67330		271.69463	271.69463			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,683.30000		21.68330		21,704.63000	21.70463	21,683.300	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,673.30000		21.67330		21,694.63000	21.69463	21,673.300	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,663.30000		21.66330		21,684.63000	21.68463	21,663.300	0.00	0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future			269.93139		269.93139		269.95251	269.95251			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	58.61000		0.05861		37.49000	0.03749	58.610	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	68.61000		0.06861		47.49000	0.04749	68.610	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	78.61000		0.07861		57.49000	0.05749	78.610	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.77483		104.58100		6.75502	104.59275		1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,225.14000		1.22514		1,214.29000	1.21429	1,225.140	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.95000		0.00495		5.85000	0.00585	4.950	1.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Call	5.08000		0.00508		6.00000	0.00600	5.080	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,219.21000		1.21921	1,208.38000	1.20838		1,219.210	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	5.22000		0.00522	6.16000	0.00616		5.220	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,213.29000		1.21329	1,202.48000	1.20248		1,213.290	1.23	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.28404		101.71588	7.25116	101.72757			0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	43.12000		0.04312	45.94000	0.04594		43.120	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	757.50000		0.75750	748.63000	0.74863		757.500	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	43.60000		0.04360	46.45000	0.04645		43.600	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	754.37000		0.75437	745.53000	0.74553		754.370	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	44.08000		0.04408	46.95000	0.04695		44.080	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	751.25000		0.75125	742.43000	0.74243		751.250	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 08/05/2014	Bond Future			208.98501		208.98501	209.00048	209.00048				0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	6,004.99000		6.00499	5,989.52000	5.98952		6,004.990		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	6,014.99000		6.01499	5,999.52000	5.99952		6,014.990		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	6,024.99000		6.02499	6,009.52000	6.00952		6,024.990		0.00	0	0.00
R202	On 07/08/2014	Bond Future			209.02405		209.02405	209.03914	209.03914				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	207.99	Call	1,034.05000		1.03405	1,049.14000	1.04914		1,034.050		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	1,024.05000		1.02405	1,039.14000	1.03914		1,024.050		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	1,014.05000		1.01405	1,029.14000	1.02914		1,014.050		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			8.62482		96.22071	8.64139	96.12348			12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	363.12000		0.36312	371.90000	0.37190		363.120	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,697.06000		6.69706	6,803.07000	6.80307		6,697.060	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	371.06000		0.37106	379.88000	0.37988		371.060	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,641.25000		6.64125	6,747.30000	6.74730		6,641.250	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	379.15000		0.37915	388.00000	0.38800		379.150	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,585.64000		6.58564	6,691.72000	6.69172		6,585.640	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.73071		97.52997	8.74802	97.43100			11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,927.93000		3.92793	4,010.22000	4.01022		3,927.930	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,537.73000		2.53773	2,521.05000	2.52105		2,537.730	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,562.79000		2.56279	2,545.86000	2.54586		2,562.790	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,894.72000		3.89472	3,976.76000	3.97676		3,894.720	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,587.99000		2.58799	2,570.81000	2.57081		2,587.990	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,861.69000		3.86169	3,943.48000	3.94348		3,861.690	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.82656		95.16570	8.84353	95.07119			11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,072.04000		3.07204	3,049.40000	3.04940		3,072.040	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,402.18000		4.40218	4,474.05000	4.47405		4,402.180	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,097.11000		3.09711	3,074.26000	3.07426		3,097.110	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,370.54000		4.37054	4,442.20000	4.44220		4,370.540	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,122.30000		3.12230	3,099.24000	3.09924		3,122.300	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,339.06000		4.33906	4,410.51000	4.41051		4,339.060	11.43	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.94211		102.19312	7.93827	102.20426			6.03	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call	10.97000		0.01097	12.75000	0.01275		10.970	5.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Put	6,658.36000		6.65836		6,649.00000	6.64900	6,658.360	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	11.31000		0.01131		13.14000	0.01314	11.310	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,627.32000		6.62732		6,618.01000	6.61801	6,627.320	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	11.65000		0.01165		13.53000	0.01353	11.650	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,596.28000		6.59628		6,587.02000	6.58702	6,596.280	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	180.61000		0.18061		193.28000	0.19328	180.610	5.88	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,442.14000		3.44214		3,443.67000	3.44367	3,442.140	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	520.35000		0.52035		541.95000	0.54195	520.350	5.94	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,108.65000		2.10865		2,119.11000	2.11911	2,108.650	5.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.11828		103.70430		8.11417	103.71538		5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	410.62000		0.41062		422.19000	0.42219	410.620	5.51	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,929.49000		3.92949		3,929.98000	3.92998	3,929.490	5.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	706.02000		0.70602		721.08000	0.72108	706.020	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,968.94000		2.96894		2,972.92000	2.97292	2,968.940	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	714.25000		0.71425		729.39000	0.72939	714.250	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,949.47000		2.94947		2,953.53000	2.95353	2,949.470	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	722.54000		0.72254		737.76000	0.73776	722.540	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,930.08000		2.93008		2,934.22000	2.93422	2,930.080	5.55	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.28470		101.19471		8.27754	101.21253		5.01	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	459.77000		0.45977		470.09000	0.47009	459.770	4.89	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,136.32000		4.13632		4,128.82000	4.12882	4,136.320	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	464.70000		0.46470		475.09000	0.47509	464.700	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,115.23000		4.11523		4,107.80000	4.10780	4,115.230	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	469.68000		0.46968		480.13000	0.48013	469.680	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,094.19000		4.09419		4,086.82000	4.08682	4,094.190	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	532.65000		0.53265		543.87000	0.54387	532.650	4.89	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,845.62000		3.84562		3,839.02000	3.83902	3,845.620	4.89	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.28400		95.00116		9.32601	94.63088			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	755.46000		0.75546		385.18000	0.38518	755.460		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	842.66000		0.84266		472.38000	0.47238	842.660		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	929.72000		0.92972		559.44000	0.55944	929.720		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.37292		92.14745		9.41629	91.77157			0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,970.00000		2.97000		3,345.88000	3.34588	2,970.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,878.56000		2.87856		3,254.44000	3.25444	2,878.560		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,787.26000		2.78726		3,163.14000	3.16314	2,787.260		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.44691		93.50308		9.49089	93.12711			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,047.21000		2.04721		1,671.24000	1.67124	2,047.210		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2,129.83000		2.12983		1,753.86000	1.75386	2,129.830		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,212.33000		2.21233		1,836.36000	1.83636	2,212.330		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.18744		102.42177		8.18344	102.43681		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	12.99000		0.01299		15.15000	0.01515	12.990	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,505.09000		8.50509		8,492.21000	8.49221	8,505.090	7.36	0.00	0	0.00

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 08/05/2014	Bond Future	6.05	Call	13.41000		0.01341		15.62000	0.01562	13.410	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,463.96000		8.46396	8,451.13000	8.45113	8,463.960	7.36	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	13.84000		0.01384	16.11000	0.01611	13.840	7.36	0.00	0	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,422.85000		8.42285	8,410.08000	8.41008	8,422.850	7.36	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future			8.33885		99.90283	8.33464	99.91785		7.42	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	790.35000		0.79035	808.72000	0.80872	790.350	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,061.50000		4.06150	4,064.85000	4.06485	4,061.500	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	800.15000		0.80015	818.63000	0.81863	800.150	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,034.19000		4.03419	4,037.65000	4.03765	4,034.190	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	810.05000		0.81005	828.63000	0.82863	810.050	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,006.99000		4.00699	4,010.55000	4.01055	4,006.990	7.28	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,172.56000		1.17256	1,194.26000	1.19426	1,172.560	7.35	0.00	0	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,191.00000		3.19100	3,197.68000	3.19768	3,191.000	7.35	0.00	0	0	530.00
R204	On 06/11/2014	Bond Future			8.47297		101.49854	8.46654	101.52026		7.21	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	703.57000		0.70357	718.20000	0.71820	703.570	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,873.13000		5.87313	5,866.04000	5.86604	5,873.130	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	710.57000		0.71057	725.29000	0.72529	710.570	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,844.18000		5.84418	5,837.18000	5.83718	5,844.180	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	717.64000		0.71764	732.43000	0.73243	717.640	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,815.30000		5.81530	5,808.37000	5.80837	5,815.300	7.04	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,727.88000		1.72788	1,750.32000	1.75032	1,727.880	7.13	0.00	0	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,376.05000		3.37605	3,376.77000	3.37677	3,376.050	7.13	0.00	0	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R2048	On 08/05/2014	Bond Future			9.39215		95.20566	9.42382	94.90330		0.00	0	0	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	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	3,484.25000		3.48425	3,786.61000	3.78661	3,484.250	0.00	0	0	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	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	3,382.12000		3.38212	3,684.48000	3.68448	3,382.120	0.00	0	0	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	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	3,280.18000		3.28018	3,582.54000	3.58254	3,280.180	0.00	0	0	0	0.00
R2048	On 07/08/2014	Bond Future			9.47410		96.49177	9.50678	96.18475		0.00	0	0	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	1,539.89000		1.53989	1,232.87000	1.23287	1,539.890	0.00	0	0	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	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	1,631.24000		1.63124	1,324.22000	1.32422	1,631.240	0.00	0	0	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	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	1,722.42000		1.72242	1,415.40000	1.41540	1,722.420	0.00	0	0	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	0	0.00
R2048	On 06/11/2014	Bond Future			9.54861		93.60607	9.58164	93.30016		0.00	0	0	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	1,567.63000		1.56763	1,261.72000	1.26172	1,567.630	0.00	0	0	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	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	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	1,657.61000		1.65761	1,351.70000	1.35170	1,657.610	0.00	0	0	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	1,747.42000		1.74742	1,441.51000	1.44151	1,747.420	0.00	0	0	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	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R207	On 08/05/2014	Bond Future			8.37519		97.34595	8.39219	97.27275		9.09	0.00	0	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	12.99000		0.01299	14.26000	0.01426	12.990	8.86	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,025.17000		10.02517	10,099.64000	10.09964	10,025.170	8.86	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	13.42000		0.01342	14.72000	0.01472	13.420	8.86	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,976.94000		9.97694	10,051.44000	10.05144	9,976.940	8.86	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
R207	On 08/05/2014	Bond Future	6.21	Call	13.86000		0.01386		15.19000	0.01519	13.860	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,928.74000		9.92874	10,003.27000	10.00327	9,928.740	9,928.740	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.51328		95.14396	8.53132	95.06947			8.89	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	974.09000		0.97409	969.81000	0.96981	974.090	974.090	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,451.21000		4.45121	4,521.42000	4.52142	4,451.210	4,451.210	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	985.98000		0.98598	981.59000	0.98159	985.980	985.980	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,419.94000		4.41994	4,490.04000	4.49004	4,419.940	4,419.940	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	997.97000		0.99797	993.47000	0.99347	997.970	997.970	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,388.79000		4.38879	4,458.78000	4.45878	4,388.790	4,388.790	8.73	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.62947		96.66397	8.64703	96.59441			8.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,019.62000		1.01962	1,015.35000	1.01535	1,019.620	1,019.620	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,303.25000		6.30325	6,368.54000	6.36854	6,303.250	6,303.250	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,029.19000		1.02919	1,024.84000	1.02484	1,029.190	1,029.190	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,270.48000		6.27048	6,335.69000	6.33569	6,270.480	6,270.480	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,038.83000		1.03883	1,034.40000	1.03440	1,038.830	1,038.830	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,237.80000		6.23780	6,302.93000	6.30293	6,237.800	6,237.800	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.49906		91.80596	8.51062	91.75000			10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	11.51000		0.01151	12.91000	0.01291	11.510	11.510	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,527.20000		11.52720	11,584.56000	11.58456	11,527.200	11,527.200	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	11.90000		0.01190	13.34000	0.01334	11.900	11.900	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,471.58000		11.47158	11,528.98000	11.52898	11,471.580	11,471.580	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	12.31000		0.01231	13.79000	0.01379	12.310	12.310	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,416.00000		11.41600	11,473.44000	11.47344	11,416.000	11,416.000	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.61857		93.16366	8.63074	93.10666			10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,091.75000		1.09175	1,094.59000	1.09459	1,091.750	1,091.750	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,077.49000		5.07749	5,137.33000	5.13733	5,077.490	5,077.490	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,041.46000		5.04146	5,101.25000	5.10125	5,041.460	5,041.460	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,105.09000		1.10509	1,107.88000	1.10788	1,105.090	1,105.090	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,118.55000		1.11855	1,121.28000	1.12128	1,118.550	1,118.550	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,005.59000		5.00559	5,065.32000	5.06532	5,005.590	5,005.590	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,889.47000		1.88947	1,887.89000	1.88789	1,889.470	1,889.470	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,492.76000		3.49276	3,548.18000	3.54818	3,492.760	3,492.760	10.19	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.72509		91.25168	8.73657	91.19968			10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,009.35000		1.00935	1,010.58000	1.01058	1,009.350	1,009.350	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,068.75000		7.06875	7,121.98000	7.12198	7,068.750	7,068.750	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,019.67000		1.01967	1,020.86000	1.02086	1,019.670	1,019.670	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,030.04000		7.03004	7,083.23000	7.08323	7,030.040	7,030.040	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,030.07000		1.03007	1,031.23000	1.03123	1,030.070	1,030.070	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,991.43000		6.99143	7,044.59000	7.04459	6,991.430	6,991.430	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,641.88000		2.64188	2,635.45000	2.63545	2,641.880	2,641.880	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,668.84000		3.66884	3,714.41000	3.71441	3,668.840	3,668.840	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

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 08/05/2014	Bond Future			9.18631		73.23591		9.21278	73.04290		20.75	585,887.28	8	24,071.00
R209	On 08/05/2014	Bond Future	7.84	Call	232.25000		0.23225	236.00000	0.23600		232.250	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,208.40000		11.20840	11,405.16000	11.40516		11,208.400	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	238.14000		0.23814	241.88000	0.24188		238.140	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,123.63000		11.12363	11,320.38000	11.32038		11,123.630	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,039.13000		11.03913	11,235.85000	11.23585		11,039.130	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	244.16000		0.24416	247.87000	0.24787		244.160	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	978.22000		0.97822	971.71000	0.97171		978.220	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,276.54000		6.27654	6,463.04000	6.46304		6,276.540	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,209.65000		2.20965	2,176.86000	2.17686		2,209.650	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,591.24000		3.59124	3,751.46000	3.75146		3,591.240	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,838.38000		1.83838	1,958.42000	1.95842		1,838.380	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,074.84000		4.07484	4,001.87000	4.00187		4,074.840	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,649.50000		4.64950	4,565.22000	4.56522		4,649.500	21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,517.93000		1.51793	1,626.66000	1.62666		1,517.930	21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,205.81000		5.20581	5,111.18000	5.11118		5,205.810	21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,263.92000		1.26392	1,362.30000	1.36230		1,263.920	21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,080.02000		1.08002	1,169.96000	1.16996		1,080.020	21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,685.75000		5.68575	5,582.68000	5.58268		5,685.750	21.16	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.26504		74.31904	9.29230	74.12306			20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,483.11000		3.48311	3,428.88000	3.42888		3,483.110	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,133.34000		5.13334	5,275.09000	5.27509		5,133.340	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,514.86000		3.51486	3,460.12000	3.46012		3,514.860	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,090.51000		5.09051	5,231.75000	5.23175		5,090.510	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,546.55000		3.54655	3,491.30000	3.49130		3,546.550	20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,047.74000		5.04774	5,188.47000	5.18847		5,047.740	20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.33493		72.35820	9.36232	72.16376			20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,926.58000		3.92658	3,866.81000	3.86681		3,926.580	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,447.34000		6.44734	6,582.01000	6.58201		6,447.340	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,956.99000		3.95699	3,896.80000	3.89680		3,956.990	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,402.75000		6.40275	6,537.00000	6.53700		6,402.750	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,987.28000		3.98728	3,926.66000	3.92666		3,987.280	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,358.15000		6.35815	6,491.97000	6.49197		6,358.150	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			156.39568		156.39568	156.40749	156.40749				0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	3,594.32000		3.59432	3,582.51000	3.58251		3,594.320	0.00	0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	3,604.32000		3.60432	3,592.51000	3.59251		3,604.320	0.00	0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	3,614.32000		3.61432	3,602.51000	3.60251		3,614.320	0.00	0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R210	On 07/08/2014	Bond Future			158.72722		158.72722	158.73875	158.73875				0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	262.78000		0.26278	251.25000	0.25125		262.780	0.00	0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	272.78000		0.27278	261.25000	0.26125		272.780	0.00	0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	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
R210	On 07/08/2014	Bond Future	159.01	Put	282.78000		0.28278		271.25000	0.27125	282.780		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			127.68466		127.68466		127.69866	127.69866			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	2,305.34000		2.30534		2,291.34000	2.29134	2,305.340		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Put	2,315.34000		2.31534		2,301.34000	2.30134	2,315.340		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,325.34000		2.32534		2,311.34000	2.31134	2,325.340		0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.03333		128.03333		128.04726	128.04726			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	43.33000		0.04333		57.26000	0.05726	43.330		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	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	33.33000		0.03333		47.26000	0.04726	33.330		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	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	23.33000		0.02333		37.26000	0.03726	23.330		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.67044		128.67044		128.77269	128.77269			0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,319.56000		3.31956		3,217.31000	3.21731	3,319.560		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,329.56000		3.32956		3,227.31000	3.22731	3,329.560		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	3,339.56000		3.33956		3,237.31000	3.23731	3,339.560		0.00	0	0.00
R212	On 07/08/2014	Bond Future			128.88207		128.88207		128.98562	128.98562			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	107.93000		0.10793		4.38000	0.00438	107.930		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	117.93000		0.11793		14.38000	0.01438	117.930		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	127.93000		0.12793		24.38000	0.02438	127.930		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			9.11096		83.40631		9.12723	83.28636		18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	185.86000		0.18586		194.63000	0.19463	185.860	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,171.72000		12.17172		12,300.44000	12.30044	12,171.720	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	190.64000		0.19064		199.51000	0.19951	190.640	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,086.80000		12.08680		12,215.62000	12.21562	12,086.800	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	195.51000		0.19551		204.50000	0.20450	195.510	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,002.09000		12.00209		12,131.03000	12.13103	12,002.090	18.18	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.19653		84.63941		9.21333	84.51754		18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,092.50000		3.09250		3,076.89000	3.07689	3,092.500	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,742.52000		5.74252		5,848.78000	5.84878	5,742.520	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,122.30000		3.12230		3,106.41000	3.10641	3,122.300	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,696.31000		5.69631		5,802.29000	5.80229	5,696.310	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,152.26000		3.15226		3,136.09000	3.13609	3,152.260	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,650.35000		5.65035		5,756.05000	5.75605	5,650.350	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.27398		82.44749		9.29057	82.32891		18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,637.68000		3.63768		3,614.79000	3.61479	3,637.680	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,831.18000		6.83118		6,926.87000	6.92687	6,831.180	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,666.99000		3.66699		3,643.86000	3.64386	3,666.990	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,784.88000		6.78488		6,880.33000	6.88033	6,784.880	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,696.44000		3.69644		3,673.07000	3.67307	3,696.440	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,738.81000		6.73881		6,834.02000	6.83402	6,738.810	17.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 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	9.30945	73.74515		9.34104	73.50819		21.93	0.00	0	5,055.00
R214	On 08/05/2014	8.99	Call	1,955.66000	1.95566	1,917.01000	1.91701	1,955.660	21.67	0.00	0	0.00	
R214	On 08/05/2014	8.99	Put	4,426.97000	4.42697	4,625.28000	4.62528	4,426.970	21.67	0.00	0	0.00	
R214	On 08/05/2014	9.00	Call	1,984.58000	1.98458	1,945.16000	1.94516	1,984.580	21.67	0.00	0	0.00	
R214	On 08/05/2014	9.00	Put	4,376.41000	4.37641	4,573.95000	4.57395	4,376.410	21.67	0.00	0	0.00	
R214	On 08/05/2014	9.01	Call	2,013.76000	2.01376	1,973.57000	1.97357	2,013.760	21.68	0.00	0	0.00	
R214	On 08/05/2014	9.01	Put	4,326.24000	4.32624	4,523.01000	4.52301	4,326.240	21.68	0.00	0	0.00	
R214	On 07/08/2014		Bond Future	9.38821	74.74223		9.42077	74.50153		21.67	0.00	0	0.00
R214	On 07/08/2014	9.54	Call	4,968.84000	4.96884	4,870.90000	4.87090	4,968.840	21.70	0.00	0	0.00	
R214	On 07/08/2014	9.54	Put	3,858.19000	3.85819	4,000.95000	4.00095	3,858.190	21.70	0.00	0	0.00	
R214	On 07/08/2014	9.55	Call	5,007.18000	5.00718	4,908.58000	4.90858	5,007.180	21.70	0.00	0	0.00	
R214	On 07/08/2014	9.55	Put	3,824.38000	3.82438	3,966.48000	3.96648	3,824.380	21.70	0.00	0	0.00	
R214	On 07/08/2014	9.56	Call	5,045.64000	5.04564	4,946.40000	4.94640	5,045.640	21.71	0.00	0	0.00	
R214	On 07/08/2014	9.56	Put	3,790.81000	3.79081	3,932.27000	3.93227	3,790.810	21.71	0.00	0	0.00	
R214	On 06/11/2014		Bond Future	9.45958	72.64728		9.49244	72.40748		21.41	0.00	0	0.00
R214	On 06/11/2014	9.64	Call	5,867.16000	5.86716	5,759.43000	5.75943	5,867.160	21.36	0.00	0	0.00	
R214	On 06/11/2014	9.64	Put	4,567.02000	4.56702	4,699.09000	4.69909	4,567.020	21.36	0.00	0	0.00	
R214	On 06/11/2014	9.65	Call	5,903.91000	5.90391	5,795.65000	5.79565	5,903.910	21.37	0.00	0	0.00	
R214	On 06/11/2014	9.65	Put	4,532.87000	4.53287	4,664.41000	4.66441	4,532.870	21.37	0.00	0	0.00	
R214	On 06/11/2014	9.66	Call	5,940.75000	5.94075	5,831.95000	5.83195	5,940.750	21.37	0.00	0	0.00	
R214	On 06/11/2014	9.66	Put	4,498.94000	4.49894	4,629.94000	4.62994	4,498.940	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	21,583.80000	21,583.80000		21,687.10000	21,687.10000			0.00	0	0.00
TRY / R	On 17/03/2014		Foreign Exchange Future	4.96950	4.96950		4.97180	4.97180		11.36	0.00	0	0.00
TRY / R	On 17/03/2014	4.99	Call	52.83920	0.05284	58.09100	0.05809	52.839	11.37	0.00	0	0.00	
TRY / R	On 17/03/2014	4.99	Put	73.33920	0.07334	76.29100	0.07629	73.339	11.37	0.00	0	0.00	
TRY / R	On 17/03/2014	5.00	Put	79.06380	0.07906	82.10450	0.08210	79.064	11.37	0.00	0	0.00	
TRY / R	On 17/03/2014	5.00	Call	48.56380	0.04856	53.90450	0.05390	48.564	11.37	0.00	0	0.00	
TRY / R	On 17/03/2014	5.01	Call	44.53590	0.04454	49.94720	0.04995	44.536	11.38	0.00	0	0.00	
TRY / R	On 17/03/2014	5.01	Put	85.03590	0.08504	88.14720	0.08815	85.036	11.38	0.00	0	0.00	
TRY / R	On 13/06/2014		Foreign Exchange Future	4.91930	4.91930		4.92200	4.92200		11.85	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Call	82.85880	0.08286	86.82090	0.08682	82.859	12.03	0.00	0	0.00	
TRY / R	On 13/06/2014	5.04	Put	203.55880	0.20356	204.82090	0.20482	203.559	12.03	0.00	0	0.00	
TRY / R	On 13/06/2014	5.05	Call	79.56690	0.07957	83.48060	0.08348	79.567	12.04	0.00	0	0.00	
TRY / R	On 13/06/2014	5.05	Put	210.26690	0.21027	211.48060	0.21148	210.267	12.04	0.00	0	0.00	
TRY / R	On 13/06/2014	5.06	Call	76.38000	0.07638	80.24350	0.08024	76.380	12.06	0.00	0	0.00	
TRY / R	On 13/06/2014	5.06	Put	217.08000	0.21708	218.24350	0.21824	217.080	12.06	0.00	0	0.00	

**Total for Derivatives :** **869,483,366.46**    **334,926**    **4 035 240.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.75817			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.68000	105.09552		7.68000	105.07364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01156				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.23000	104.01166	9.23000	103.98574				0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.86615				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.95978				0.00	0	100,000,000.00
AB013	On 21/11/2018	Spot Bond	10.09500	95.39927	10.09500	95.37332				0.00	0	100,000,000.00
AB06	On 27/03/2015	Spot Bond	7.98000	103.37811	7.98000	103.35576				0.00	0	3,483,700,000.00
AB07	On 07/03/2014	Spot Bond	6.94500	108.49035	6.94500	104.08313				0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.34105				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.37500	105.51942	9.37500	105.49272				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.56000	136.27145	1.56000	136.26097				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.75000	124.59958	2.75000	254.95628				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.88371				0.00	90,000,000	30,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13494				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.58990				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14031				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.19270				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.22748				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.73832				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.44000	108.05760	8.44000	108.03293				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.08396				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.19500	104.51532	8.19500	104.49213				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.54781				0.00	0	200,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.88188				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72431				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.60438				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.82653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02752			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.22801			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.74366			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.32271			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.95761			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.01000	137.34094		6.01000	132.22824			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.45000	126.89034		3.45000	126.87403			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.31000	114.14145		4.31000	114.12419			0.00	0	500,000,000.00
ABLI05	On 18/02/2018	Spot Bond		5.16000	98.06105		5.16000	98.04391			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.34000	99.64773		6.34000	99.62717			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.77500	109.17296		11.77500	109.13845			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10025			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21364			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.30887			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37671			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.81000	107.79080		4.81000	107.77307			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.95684		100.00000	43.84798			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.49000	161.11687		2.49000	161.10045			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.73774		2.76000	155.72072			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.52000	161.77935		2.52000	161.76271			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.29000	165.55473		2.29000	165.53875			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.77125	71.80329		8.77125	71.78676			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.77125	71.80329		8.77125	71.78676			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07789			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.83000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.13000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.94000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.29000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71029			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59444			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.92000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.73500	102.25122		7.73500	102.22991			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.00000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.67000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	85.13000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89803			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.97000	113.85854		7.97000	113.83396			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59034			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.42000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	82.39000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	3.08000	90.13991		3.08000	97.82511			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	3.02000	96.22422		3.02000	143.46651			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.89000	109.10427		2.89000	189.03854			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	80.92000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	10.15000	85.86625		10.15000	85.84276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.68681			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.11000	104.50034		10.11000	104.47204			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		10.05500	104.89993		10.05500	104.87167			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.57000	88.33487		9.57000	88.31219			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.23000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		10.15000	104.21113		10.15000	104.18279			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	86.23000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.33477			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.39372			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		9.07500	106.93334		9.07500	106.90714			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond		7.63000	103.27722		7.63000	103.25586			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.59500	95.33501		9.59500	95.31046			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond		10.31000	93.42816		10.31000	93.40221			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9		On 17/03/2016	Spot Bond	8.33000	105.96629		8.33000	105.94241			0.00	0	63,000,000.00
ABS11		On 11/06/2014	Spot Bond	2.26000	131.24479		2.26000	128.70855			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.56000	204.24692		2.56000	258.75396			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	1.49000	121.48800		1.49000	124.18833			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.49000	120.28271		2.49000	122.68628			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	45.27201		100.00000	45.15989			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	12.13000	107.76944		12.13000	107.73438			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97502			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.62597		100.00000	2.61947			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97437			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96530			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	15.65201		100.00000	15.61325			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97566			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	61.43417		11.00000	61.41661			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.65201		100.00000	15.61325			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.90055			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	101.26805			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40577			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20662			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24812			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26639			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44798			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45053			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.17343			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45053			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44543			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	87.51673			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15010			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01316			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22327			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.26454			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.28110			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.24792			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.17344			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		10.05000	101.50405		10.05000	101.46906			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07390			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.38696			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.08200			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	81.06425			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	166.70260			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	166.77662			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.20655			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16502			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15506			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.24487			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.54260			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.24356			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44188			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10192			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.22938			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.42950			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.05767			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.21155			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01070			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99240			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18519			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05230			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02402			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07891			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18186			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12370			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05729			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07558			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.30695		10.23000	104.27820			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09367			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06560			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.50569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.80343			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.00883			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.17000	100.14809		10.17000	100.12080			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17681			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.56540		1.75000	110.66239			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07392			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07704			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15431			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.19560			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11300			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.18734			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03860			0.00	0	2,000,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23688			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.26781			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.20385			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.53127			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.18734			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14766			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.21810			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.23968			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06542			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09037			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.24473			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23358			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.16257			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31444			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.90633			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32763			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.26564			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.26164			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.26164			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.91025			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.77303			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07994			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06836			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09978			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.10474			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15431			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08159			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.07994			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.19163			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.13109			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41361			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.22483			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.63312		100.00000	8.61150			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96153			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95742			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.48005			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.54112			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.62243			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.45770			0.00	0	500,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.71000		98.11461		8.71000	98.09163			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.62686			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.75037			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.15000		101.46475		9.15000	101.43968			0.00	0	350,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.75000		115.13487		9.75000	115.10477			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		62.59519		100.00000	62.44019			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.03000		110.15645		8.03000	110.13250			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		59.55132		100.00000	59.40386			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.04155		100.00000	15.00808			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.27000		148.58746		3.27000	148.56917			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.50000		100.00000		5.50000	100.00000			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.30716			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15365			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.13261			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.54795			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.18348			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	100.00000		13.61304		100.00000	13.53570			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.17830			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.99725			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.25088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.90136			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.64000		104.38761		9.64000	104.36061			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98402			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49627			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.75440			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.37839			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.42387			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.14500		99.17252		10.14500	99.14557			0.00	0	1,054,500,000.00
BAW2	On 02/10/2015	Spot Bond	7.93000		110.05956		7.93000	110.03604			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.97885			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.88118			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.17500		103.69156		8.17500	103.66874			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.52500		105.07400		9.52500	105.04714			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.77349		103.19803		11.77349	102.52393			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.62201		101.41061		11.62201	101.44903			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.67477		101.28666		11.67477	101.37481			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.31588			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.72754		101.06758		11.72754	101.21100			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.65213		99.16206		12.65213	98.96408			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34981			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34981			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34988			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.02349		99.67687		12.02349	100.43562			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.93964		101.93886		11.93964	101.11275			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.62201		101.41061		11.62201	101.44903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.87997	100.97873		11.87997	101.16419			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.07438	94.24370		11.07438	100.52975			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27522			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25999			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25999			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18618			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		11.07061	100.02256		11.07061	100.53246			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.30000	98.47394		12.30000	98.23949			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.22500	64.75805		12.22500	95.64153			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	101.14642			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.28207		9.28000	101.28231			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23987			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.04000	63.68704		12.04000	95.47320			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.19961			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23316			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23316			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	101.18350			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88332			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.24779			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.77954			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.24779			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59445			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.77349	103.57063		14.77349	102.91675			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.04738	100.71559		16.04738	100.52519			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.93352	100.27560		14.93352	100.91058			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66770			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.66770			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.66770			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.73428			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72341			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.77120		100.00000	13.74507			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.20923		100.00000	21.15671			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.30279		100.00000	19.25499			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.91530		100.00000	11.88580			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.93224		100.00000	11.90237			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.40616		100.00000	14.37049			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.48270		100.00000	12.45179			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	92.16468		100.00000	91.94524			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.45430			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37769			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41224			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		7,680,000,000,000,000.00	76,800,000,000	30,900,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202		On 31/12/2018	Spot Bond	2.46000	102.50424	2.46000	168.55226			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.67000	94.88344	8.67000	134.67951			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.67000	96.25715	8.67000	135.06592			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	9.05500	95.39072	9.05500	95.36752			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.21642			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.40891			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10607			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	8.73000	97.40871	8.73000	97.38573			174,600,000,000.00	20,000,000	370,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32691			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45778			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46958			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50890			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54819			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.65775			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	14.45817	100.00000	14.42236			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.37985			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39873			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40682			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40952			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44185			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.48490			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	9.04903	100.00000	9.02663			0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	9.04903	100.00000	9.02663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08822			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18425			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21044			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.07500	103.10859		9.07500	103.08332			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28898			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42844			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.49104		100.00000	6.47496			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.49104		100.00000	6.47496			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.64500	101.99406		6.64500	101.97604			0.00	0	9,785,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.50010			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.78730			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.14059			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.07991			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.71010			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96788			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96206			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96579			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96398			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96070			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94701			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.92720			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.02569		100.00000	43.91544			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.67501		100.00000	14.63867			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.99500	107.24463		7.99500	107.22140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	10.17500		113.29907	10.17500	113.26800				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.50879				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.54807				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.82500		104.39940	9.82500	104.37175				0.00	0	657,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.95000		103.05152	11.95000	103.01848				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.44562				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.20000		98.22791	12.20000	98.19579				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.21866				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.06500		100.72995	10.06500	100.70263				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	99.86677				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.64000		93.77634	12.64000	93.74511				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.32885				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.67379				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.25638				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.89500		91.85782	10.89500	91.83091				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.50000		114.13494	10.50000	114.10285				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.35000		110.10195	10.35000	110.07143				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.69000		114.70133	9.69000	114.67135				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.05263				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.42500		104.12274	12.42500	104.08807				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.11915				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.39334				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.16932				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.93510				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.08535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72523			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.71342			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96621			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96657			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.96469			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.50584			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03491			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	89.28413		100.00000	89.07888			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	89.28413		100.00000	89.07888			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	89.28413		100.00000	89.07888			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.20665			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	89.28413		100.00000	89.07888			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.35723			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58533			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.37158		10.11000	101.34396			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58533			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76941			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	114.31421		2.76000	114.30180			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	111.32498		3.14000	114.13446			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	99.82150		8.25000	103.91593			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	101.58533			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	121.02540	3.10000	115.51993				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.65659	2.40000	115.17010				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.76051				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02964				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59849				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.03000	101.74904	9.03000	101.72436				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.61875				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60870				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.49870				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.50840				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.08000	101.89159	9.08000	101.86673				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.08000	101.89159	9.08000	101.86673				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	9.13000	100.62756	9.13000	100.60289				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.23986				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.38259				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.52181				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.52181				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	93.68822	100.17539	93.23927				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.71600				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02040				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25911				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.90687				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.90046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	99.90072	9.35000	99.87592			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.90072	9.35000	99.87592			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.88807			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.88775			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	99.84412			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11094			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.84718			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92819			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92819			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92819			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92819			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92819			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95467			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99859			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99859			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99859			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99859			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99859			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00593			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.97000	102.64633	9.97000	102.61874			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01865			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05240			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05240			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43080			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.84852			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13779			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12953			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14856			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.90612			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.86402			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14524			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.36968			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37953			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01473			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92374			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09647			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28639			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28639			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28639			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28639			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.18456			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.82111			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44896			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16748			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.57949			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05820			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15280			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93213			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.33448				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08017				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08017				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07379				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.07842				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.90040				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.53362				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.51342				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.14359				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.66357				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.85909				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	127.59688				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.11282				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.43000	92.28078	11.43000	92.25246				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.95000	93.96097	11.95000	93.93084				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01886				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.34742				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.11018				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42997				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43410				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.08304	8.80500	102.67734				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16257				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31877				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	120.25441				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24844			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.34412			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26164			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82126			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82126			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82126			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40591			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95145			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.42296			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01886			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.59841			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.64099			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98001			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35656			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.58625			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02574			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82441			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.47204			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.09038			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.29793			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.18128			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97216			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99138			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.32913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86764			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86764			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.81872			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.15618			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	99.85740			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86218			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33021			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32950			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.33665			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.26475		10.55000	100.39233			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.61000	100.89416		10.61000	101.15866			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.31167			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34901			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.75000	102.65332		12.75000	102.84988			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.20786			0.00	0	2,500,000,000.00
CLN367	On 06/08/2023	Spot Bond		12.78000	99.88959		12.78000	99.78235			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.21000	99.55399		11.21000	99.45350			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.70484		7.01000	38.31627			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	141.01956			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		9.05500	95.39072		9.05500	128.79482			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.67000	30.74938		8.67000	134.67951			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.67000	31.15124		8.67000	135.06592			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.35945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	88.25992				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76685				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76685				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25643				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.16347				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18179				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18734				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42997				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06506				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	99.84525				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.58000	110.34348	9.58000	107.86132				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.52500	100.06471	9.52500	100.03913				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.80500	110.62433	10.80500	110.59236				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.93000	105.21134	8.93000	105.18609				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.39500	106.34476	10.39500	106.31499				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.74000	94.15407	10.74000	94.12701				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.40000	95.57255	11.40000	95.54344				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.40000	88.44232	11.40000	88.41538				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.82852				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.82473				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46183				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.31195				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.32520				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.90451				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.71500	96.47698	11.71500	97.48886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.95243	100.00000	11.92283				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.37104				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.80000		96.83696	8.80000	96.81393				0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.67612				0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.82666				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30627				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.26924				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.01431				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.58296				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.20076				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.26441				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.81000		117.69518	7.81000	117.67042				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.09000		101.96211	9.09000	101.93707			79,083,000,000.00	8,700,000	3,571,800,000.00	
DV23	On 27/02/2023	Spot Bond	9.39000		108.46235	9.39000	103.44527			16,985,571,000,000.00	1,808,900,000	11,216,900,000.00	
DV24	On 18/02/2024	Spot Bond	8.00000		111.53215	8.00000	100.02167			124,045,877,600,000.00	15,505,734,700	32,000,000,000.00	
DV29	On 18/02/2029	Spot Bond	8.00000		118.20785	8.00000	100.02167			0.00	0	53,400,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.07086				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.10942				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.99990				0.00	0	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.68000		124.11786	8.68000	124.08872				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.55014				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond		0.10000	104.36085		0.10000	131.54574			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.45000	112.53122		2.45000	112.51983			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.46000	100.00558		2.46000	99.99542			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.55000	98.87550		2.55000	98.86521			0.00	0	20,200,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.29500	101.88142		10.29500	101.85317			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.14500	107.63221		10.14500	107.60279			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.45000	100.49383		10.45000	100.46555			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.84500	90.27992		10.84500	94.75111			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.88955			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08695			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21192			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	90.45226		100.00000	90.00000			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	100.06404		100.00000	99.80480			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	89.31854		100.00000	89.10638			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.63531		3.00000	128.62035			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.99000	102.88456		11.99000	102.85147			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.39783			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42265			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.81324			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.56000	83.59182		10.56000	96.88885			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.82136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.60071			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.04245			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03892			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03996			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.04326			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.04391			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03592			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03708			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03705			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03864			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03673			0.00	500,000,000	500,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03805			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.46000		104.11173		7.46000	100.22279			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.34500		106.23285		8.34500	106.20899			75,939,500,000.00	9,100,000	6,799,400,000.00
ES23	On 25/01/2023	Spot Bond	9.02500		106.59578		9.02500	106.56979			95,665,000,000.00	10,600,000	1,438,100,000.00
ES26	On 02/04/2026	Spot Bond	9.26000		92.88509		9.26000	92.86199			146,308,000,000.00	15,800,000	5,777,100,000.00
ES33	On 15/09/2033	Spot Bond	9.78000		83.55086		9.80500	83.34657			277,752,000,000.00	28,400,000	16,650,000,000.00
ES42	On 25/04/2042	Spot Bond	10.03000		88.44543		10.03000	88.42165			0.00	0	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.90471			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.54202			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.96914			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.84668			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.54904			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62180			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.72141		100.00000	10.69456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.43378	100.00000	10.40766				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.13925				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.19133				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.29543				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.39943				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.23000		104.87978	7.23000	104.85920				0.00	0	1,526,400,000.00
FRB05	On 21/12/2018	Spot Bond	10.04000		95.61693	10.04000	95.59119				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.13284				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.13277				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.37887				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	103.58980				0.00	100,000,000	50,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.84000		102.54891	11.84000	102.51651				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.78079				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.59000		121.01924	2.59000	121.81829				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.59000		126.15973	2.59000	258.14979				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.79000		94.65598	2.79000	94.64552				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.00000		96.44646	3.00000	143.79793				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.78000		110.85478	2.78000	192.07213				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.24000		113.44837	8.24000	113.42307				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98200		59.43374	7.98200	58.74348				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48700		37.96766	9.48700	37.05843				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.71157	9.72000	35.78096				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.94485				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.84985				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.47564				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.29157			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.85413			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.85413			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.99520			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.85667			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42250			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.66025			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20670			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34285			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.02214			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.63412			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32763			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	101.25668			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45134			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	101.30289			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		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	101.39688			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.76378			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70629			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.74484		100.09221	13.71078			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16588			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.38906			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41557			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60472			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86617			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.87273			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30955			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	101.32618			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19503			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66520			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14382			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12562			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20385			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.24183		13.22500	55.22187			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12457			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12622			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.73765			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.18569			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.03500	86.28596		4.03500	89.25718			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24514			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24514			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.95522			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01886			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.42104			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64934			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.16257			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13118			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.35567			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.17936			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.31723			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.42990			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.58296			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.21541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.76692			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05963			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.94542			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.54568			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.35171			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.53085			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31448			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30626			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.59406			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09879			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36504			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.83000		114.21629		3.83000	111.61556			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33277			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.34771			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.81000		104.93835		3.81000	111.77220			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000		98.94659		1.84000	121.30803			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.83000		102.19607		3.83000	111.61556			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.81000		101.58541		2.81000	119.64008			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.89000		102.46362		2.89000	124.79952			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42577			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.32168			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.83790			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.87272			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14019			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.29944			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56833			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.50533			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26659			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69858			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26494			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.19079			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.17046			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.05558			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.70661	100.00000	100.00000	9.68258			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	16.40699	100.00000	100.00000	16.36636			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.96000	142.40337		4.96000	142.37925			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.37075			0.00	29,000,000,000	14,690,000,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31682			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.65161			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.80909			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.64344			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.95579			0.00	0	50,000,000.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.99725			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	82.71469			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	3.04000	87.23743		3.04000	113.45411			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.43632			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	100.80022		10.38000	100.77154			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	100.80022		10.38000	100.77154			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23162			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.46631			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	3.10000	121.26739		3.10000	248.13559			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.60000	126.06154		2.60000	257.94880			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.32000	119.22812		3.32000	243.96143			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.96000	98.67387		2.96000	118.66688			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.35388			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.49000	122.69882		2.49000	118.93494			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52730			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77411			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.30754			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	3.02000	90.37837		3.02000	90.36781			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	17.10308		104.97509	17.05884			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.51709		101.07593	21.46329			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	13.07660		100.44759	13.04410			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07424			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	19.78977		100.76967	19.74043			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	100.43495		2.61000	100.42437			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	100.67448			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.75000	93.06286		2.75000	100.99817			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.33078			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.78000	92.79278		2.78000	100.70499			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond		2.80000	124.11683		2.80000	321.77761			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78349			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19114			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.18036			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17174			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.60304			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.44042			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.94636			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74433			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.57500	105.01283		6.57500	100.75165			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.17000	105.42162		7.17000	105.40111			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.11000	103.23277		8.11000	103.21011			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.54500	103.56425		8.54500	103.54031			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.72000	109.78122		8.72000	109.75548			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.16000	101.68516		9.16000	101.66000			0.00	0	991,600,000.00
FRX20	On 01/10/2020	Spot Bond		9.40500	100.22540		9.40500	100.20010			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		10.00000	86.66213		10.00000	86.63877			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.03000	106.77938		10.03000	106.75067			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.40000	95.89759		10.40000	97.35985			0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.81500	94.59281		10.81500	89.81847			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.69000	78.63192		10.69000	78.60943			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90588			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.95737			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.99898			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.05713			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.12359			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.17342			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.38921			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		100.00000	51.20000		100.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		100.00000	8.58993		100.00000	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.03162			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70729			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.87500	102.38612		9.87500	102.35902			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	100.29726			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	99.59870			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.97710			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	100.31463			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32388			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34176			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36392			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.39467			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	101.31820			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.86554			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57683			0.00	0	60,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.18618			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.74200			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26792			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		100.00000	0.01326		100.00000	100.00000			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	100.82495			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		100.00000	40.56453		100.00000	40.46626			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10928			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45062			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.46700			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.22787			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.31416			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.31803			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.38929			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.26003			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49228			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.59760		100.92735		8.59760	95.79377			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	100.52078			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.94987		100.95516		8.94987	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	100.55740			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.39956		100.99445		9.39956	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	100.60213			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	100.57065			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66712			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69545			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	100.00000		8.65479		100.00000	8.63312			0.00	0	30,000,000,000.00
HPF05	On 17/02/2017	Spot Bond	8.00000		100.06502		8.00000	100.04335			0.00	0	20,000,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.82000		105.02703		8.82000	105.00199			0.00	0	3,019,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.34366		2.37000	262.62014			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.35000		131.00672		2.35000	263.03115			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.78500		95.80818		9.78500	95.78290			0.00	0	3,142,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.70500		96.42637		9.70500	96.40113			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		37.64866		100.00000	37.55543			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.77197		100.00000	9.74778			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		59.98292		100.00000	59.83437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		28.52821	100.00000	28.45756				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.81397	100.00000	15.77481				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		8.58993	100.00000	10.71141				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.14000		107.18238	2.14000	107.17243				0.00	0	81,102,000,000.00
I2038	On 31/01/2038	Spot Bond	2.42000		105.33448	2.42000	105.32389				140,360,000,000.00	58,000,000	56,978,000,000.00
I2046	On 31/03/2046	Spot Bond	2.44000		104.66348	2.44000	104.65294				627,080,000,000.00	257,000,000	74,697,000,000.00
I2050	On 31/12/2050	Spot Bond	2.40000		111.46215	2.40000	111.45102				0.00	0	14,220,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.50000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.13000		106.79538	8.13000	106.77188				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.21021				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.28244				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.16021				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.09000		108.19842	8.09000	103.82272				0.00	0	7,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.63000		105.77105	8.63000	105.74636				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.22500		106.89212	9.22500	106.86549				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.02000		107.04872	8.02000	102.85145				0.00	0	31,879,460,000.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.43021				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.01750				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.81000		112.77593	4.81000	112.75757				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.45000		99.64742	8.45000	99.62463				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29346				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.31070				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.65000		101.33014	1.65000	123.62615				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.56000		101.50915	2.56000	122.07796				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.34377				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.47140				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.89500	102.93881	8.89500	102.91420				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.65854				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.90973				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.03487				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.47000	95.72360	9.47000	95.69926				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.91000	89.03420	9.91000	89.01042				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41798				0.00	0	18,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.97500	97.28925	8.97500	97.26578				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.96000	96.44441	9.96000	96.39490				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.34698				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.35729				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.39000	97.91993	8.39000	97.89770				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.25000	96.36022	9.25000	96.33615				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.39566				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.10757				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.54500	100.09688	8.54500	100.07374				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.21000	100.07465	9.21000	100.04976				0.00	0	7,500,000,000.00
IBL60	On 17/02/2024	Spot Bond	10.26000	100.05211	10.26000	100.02446				0.00	0	32,500,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00333	100.00000	0.00333				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39771				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.42059				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.54500	96.90593	9.54500	96.88111				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.69658	5.00000	101.68279				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.69658	5.00000	101.68279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.27322		5.00000	100.25954			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.69658		5.00000	101.68279			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.75479		4.00000	101.74366			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90392			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.82890			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14588			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.07992		9.20000	111.05248			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99025			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99025			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.04250			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.63474		100.00000	8.61336			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.37792			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24789			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12380			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.13000	102.66093		10.13000	102.63291			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.40176			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.52144			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07016			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.53259			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.55297		100.00000	5.53906			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.80000	99.92061		5.80000	99.82551			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.80000	99.80968		5.80000	99.71479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA411	On 11/03/2014	Spot Bond		5.80000	99.69899		5.80000	99.60431			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.90000	99.35758		5.90000	99.26193			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.24600		5.90000	99.15056			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.13468		5.90000	99.03945			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		6.00000	99.00722		6.00000	98.91063			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		6.00000	98.89455		6.00000	98.79818			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		6.00000	98.78214		6.00000	98.68599			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		6.00000	98.68599		6.00000	98.57405			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11249			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.77349	102.24570		11.77349	101.95391			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.77349	100.13271		11.77349	100.69488			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.20390			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.86889			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17744			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.49075		6.50000	102.47274			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28639			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83396			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.45474			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.27639			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11759			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.51701			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.15268			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.23505			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.91330			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16041			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.29820			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.41781			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.33027			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.91449			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.95256			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.06106			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.46258			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25259			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.13456			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	100.00000		54.51046		100.00000	54.37395		1,300,000,000,000,000.00	13,000,000,000	13,000,000,000.00	
ING244	On 18/02/2015	Spot Bond	100.00000		54.47367		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
ING60U	On 28/02/2014	Spot Bond	100.00000		109.62232		100.00000	109.32921			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.18619			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.26958			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.76361			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60958			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62459			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63463			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.14000		102.21178		9.14000	102.18669			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.64500		108.20147		7.64500	103.69468			0.00	0	1,041,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.33620			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.37500		105.11304		9.37500	105.08643			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.75751			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.70698			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.83608			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22800			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.31000		103.22938		9.31000	103.20358			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.24508			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.62291			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.65000		93.99211		3.65000	113.03440			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.18000		93.58578		4.18000	125.69546			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.96560			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.72440			0.00	0	20,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.70490			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.43608			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.09266			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.14000		87.61595		4.14000	88.36801			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.14000		87.54291		4.14000	95.59838			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.54478			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.04025			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.07016			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.54000		108.00541		12.54000	107.96913			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.49058			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.18000		92.59260		4.18000	125.69546			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37294			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47043			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03386			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	94.51796		5.80000	99.90475			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.88889		5.80000	99.79385			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.80000	99.77803		5.80000	99.68320			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.80000	99.66741		5.80000	99.57279			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.90000	99.32567		5.90000	99.23008			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.21417		5.90000	99.11879			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.10291		5.90000	99.00775			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	6.00000	98.97500		6.00000	98.87847			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	6.00000	98.75007		6.00000	98.65398			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	6.00000	98.63799		6.00000	98.54212			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.14662			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.30797			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.34789			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.83912			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71969			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.12307			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25560			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25700			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15382			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.25419			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.98294			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.90004			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.83201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62468			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62971			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63976			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59452			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48821			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30792			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12681			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03596			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	55.27444		100.00000	55.13603			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	100.12442		100.00000	99.86569			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41673			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	58.33680		100.00000	58.19235			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79109			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63177			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	51.97604		100.00000	51.84589			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	64.95641		100.00000	64.79905			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	57.27844		100.00000	57.13660			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	55.77208		100.00000	55.66628			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	56.68640		100.00000	56.54446			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	51.96720		100.00000	51.79949			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.65075			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.39406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		9.05000	138.67620		9.05000	138.64229			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.30890			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08494			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37931			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.47500	94.89748		9.47500	94.87321			0.00	0	88,400,000.00
LGL03	On 03/04/2018	Spot Bond		9.62500	67.91796		9.62500	96.28119			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.06000	95.95994		10.06000	95.93393			551,515,356,000.00	54,822,600	84,911,300.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.87624			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.13000	101.30633		11.13000	101.27618			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.06123			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.97993			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.97856			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.97693			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32465			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56903			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.76713			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.38679			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.08068			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.65838			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	57.21719		100.00000	57.10864			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	51.97604		100.00000	51.84589			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.84416			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	60.86988		100.00000	60.71746			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ14U	On 17/03/2014	Spot Bond	100.00000	93.58974	100.00000	93.35038			4,410,000,000,000,000.00	44,100,000,000	44,100,000,000.00	
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.17628			0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79190			0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98350			0.00	0	0.00	
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90679			0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.52496			0.00	0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.19464			0.00	200,000,000	100,000,000.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.90177			0.00	0	50,000,000.00	
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75256			0.00	0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17243			0.00	6,000,000	6,000,000.00	
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.08244			0.00	0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50201			0.00	0	0.00	
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.13289			0.00	0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.14345			0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	53.41254	100.00000	53.41252			0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	90.88720	100.00000	90.66872			0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	61.51660	100.00000	61.32028			0.00	0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	55.57109	100.00000	55.43193			0.00	0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	15.57459	100.00000	15.53602			0.00	0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000	38.02390	100.00000	37.92974			0.00	0	0.00	
MBSA01	On 16/04/2019	Spot Bond	9.39000	101.70636	9.39000	101.68072			0.00	0	158,000,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.32978			0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.22782			0.00	0	0.00	
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09380			0.00	0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.27508			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.29327			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.38414			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.64662			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.68679			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.71000	102.96393		8.71000	102.93981			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.46000	100.70648		9.46000	100.68077			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.22000	100.13113		10.22000	100.10357			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.96000	103.47063		6.96000	103.45118		8,448,256,800,000.00	1,213,830,000	1,988,830,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00727			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04883			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.26000	101.71624		10.26000	101.68762			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.13000	104.23366		8.13000	104.21071			0.00	0	5,096,632,900.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.82737			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.63500	99.61390		9.63500	99.58815			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.26876		100.00000	10.24333			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.83461			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.33500	99.53580		9.33500	99.51085			0.00	0	125,700,000.00
MTN02	On 13/07/2014	Spot Bond		8.06500	101.87601		8.06500	101.85420			0.00	0	92,000,000.00
MTN03	On 13/07/2015	Spot Bond		8.23000	102.42803		8.23000	102.40521			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.27500	103.48673		9.27500	103.46082			0.00	0	91,500,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.97635		100.89771	5.96127			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.05686		100.61875	6.04161			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01432			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01579			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01712			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01763			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.02607			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.03565			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.38352		100.00000	0.38256			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.38352		100.00000	0.38256			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.59000	94.34367		9.59000	94.31926			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.08000	97.95430		8.08000	97.93287			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50632			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.78000	97.85783		9.78000	97.83202			0.00	0	83,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.69927			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07878			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.42425			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.77571			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.73458			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30403			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.59228			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.83000	108.52433		7.83000	108.50131			0.00	0	780,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56263			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.29000	114.09407		9.29000	114.06545			0.00	0	0.00
NBK4		On 28/10/2024	Spot Bond	11.22500	32.08709		11.22500	32.07774			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.23000	104.84905		8.23000	104.82582			0.00	0	1,035,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.53277			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.88000		107.64633		7.88000	103.45792			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99169			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.58000		105.32557		8.58000	105.30112			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99095			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	99.87968			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.98362			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80111			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63198			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.76237			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.00720			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.42935			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	100.35712			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.39768			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.31642			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69992			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.17861			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.16396			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.12168			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.03919			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.10282			0.00	200,000,000	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03634			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.73309			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99560			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98566			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98484			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.35774			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.29260			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.39500	102.87772		10.39500	103.11751			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.18688			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.43000	101.28267		10.43000	101.33175			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		100.00000	0.00921		100.00000	0.00916			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.08000	106.61938		9.08000	106.59322			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.77557			0.00	0	600,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.72381			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63418			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.72500	111.86387		12.72500	111.82575			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.97838			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.82505			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17363			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82283			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.61000	159.57347		2.61000	159.55668			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.31000	100.87416		9.31000	100.84881			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05372			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.94000	104.76976		9.94000	102.20209			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.91006			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.03985			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.91471			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.91542			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.91212			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	10.14000	104.80643		10.14000	102.66091			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.90885			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.91218			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.91011			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.34000	104.84319		10.34000	102.17294			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.90355			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.90754			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90878			0.00	0	30,000,000.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.88335			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89151			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90612			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.58000	109.67838		7.58000	104.11153			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	9.13000	114.58601		9.13000	114.55791			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.47500	119.94380		9.47500	119.91313			0.00	0	700,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.50500	162.15429		2.50500	162.13769			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.73000	122.25985		9.73000	122.22794			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46770			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.53281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.36761			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10584			0.00	0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04790			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.77895			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.29959			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.93604		100.00000	18.89017			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.88838		100.00000	27.81931			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.36000	105.24938		7.36000	105.22848			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.11196		100.00000	14.07662			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.80000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	43.08512		100.00000	42.97843			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.84059			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.74932			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01446			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35460			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.32214			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.11210			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	100.00000	80.04386		100.00000	99.81785			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97907			0.00	0	30,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.72255			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30238			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03501			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.01589			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13176			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.03849			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19806			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13056			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.08019			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27133			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19133			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.12883			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.31330			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.32575			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.33136			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.34380			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39728			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.40970			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	100.40627			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		7.13000	109.33760		7.13000	109.31643			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.81500	96.29391		6.81500	96.27608			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.47000	37.47243		8.47000	37.46389			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		7.14500	115.12524		7.13000	115.12617		2,696,204,862,000,000.00	76,935,600,000	65,869,900,000.00	
R158	On 15/09/2015	Spot Bond		7.13000	115.14846		7.13000	115.12617			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		7.03000	89.76017		7.03000	89.74304			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		7.13000	120.56615		7.13000	120.54281			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.96000	83.91316		6.96000	83.89730			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.63000	116.07592		8.65000	115.88049		0,990,154,373,706,000.00	73,482,546,200	72,989,728,600.00	
R187P	On 21/12/2026	Spot Bond		8.39000	34.83075		8.39000	34.82288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	8.31000	32.42517		8.31000	32.41792			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.10000	268.25926		2.10000	268.23476			861,000,000,000.00	410,000,000	32,258,300,000.00
R201		On 21/12/2014	Spot Bond	6.46000	103.27820		6.44500	103.27238			395,352,000,000,000.00	61,200,000,000	00,889,000,000.00
R202		On 07/12/2033	Spot Bond	2.29000	206.35869		2.29000	206.33878			34,350,000,000.00	15,000,000	55,352,500,000.00
R2023		On 28/02/2023	Spot Bond	8.52500	95.02208		8.54000	94.91001			1,220,733,112,500,000.00	43,194,500,000	35,026,506,200.00
R203		On 15/09/2017	Spot Bond	7.78000	105.03066		7.77500	105.02398			4,272,092,916,000,000.00	49,112,200,000	59,198,600,000.00
R2030		On 31/01/2030	Spot Bond	9.05000	91.66004		9.05000	91.63763			257,020,000,000,000.00	28,400,000,000	02,648,700,000.00
R2037		On 31/01/2037	Spot Bond	9.24000	93.45955		9.24000	93.43624			2,033,140,030,152,000.00	20,036,799,800	09,671,906,200.00
R204		On 21/12/2018	Spot Bond	8.04500	101.14585		8.04000	101.14363			2,461,959,540,200,000.00	06,023,560,000	66,296,148,900.00
R2048		On 28/02/2048	Spot Bond	9.34500	93.72890		9.34500	93.70526			746,696,338,500,000.00	79,903,300,000	82,230,100,000.00
R207		On 15/01/2020	Spot Bond	8.24500	96.13327		8.26000	96.04477			3,667,859,157,000,000.00	44,858,600,000	11,036,300,000.00
R208		On 31/03/2021	Spot Bond	8.38500	94.01729		8.39500	93.94620			8,966,977,695,000,000.00	69,407,000,000	28,206,027,900.00
R209		On 31/03/2036	Spot Bond	9.11000	75.43009		9.13500	75.22681			3,501,030,564,268,000.00	84,306,318,800	16,565,032,100.00
R210		On 31/03/2028	Spot Bond	2.28000	156.36314		2.28000	156.34809			4,782,056,952,000.00	2,097,393,400	26,846,065,500.00
R211		On 31/01/2017	Spot Bond	0.96000	126.08005		0.96000	126.07243			4,800,000,000,000.00	5,000,000,000	22,650,000,000.00
R212		On 31/01/2022	Spot Bond	2.00000	127.05341		1.99000	127.13281			1,440,000,000,000.00	720,000,000	08,965,880,000.00
R213		On 28/02/2031	Spot Bond	9.03000	82.36728		9.04500	82.23494			2,064,872,360,565,000.00	28,668,035,500	86,612,010,000.00
R214		On 28/02/2041	Spot Bond	9.26500	72.59839		9.26500	72.58023			1,189,680,663,500,000.00	28,405,900,000	63,132,700,000.00
R225C		On 15/03/2014	Spot Bond	6.30500	99.60427		6.30500	99.58714			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	6.41500	96.50425		6.41500	96.48742			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	7.19000	92.76268		7.19000	92.74458			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	7.03000	89.76017		7.03000	89.74304			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.95000	86.85065		6.95000	86.83426			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.96000	83.91316		6.96000	83.89730			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	6.50000	97.89066		6.50000	97.87360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	6.45000	94.85286	6.45000	94.83632			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	7.10000	91.12289	7.10000	91.10542			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.97000	88.20166	6.97000	88.18506			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.95000	85.26978	6.95000	85.25378			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	7.01000	82.27095	7.01000	82.25538			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.75000	77.61697	7.75000	77.60075			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.80000	74.58381	7.80000	74.56813			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	8.04500	71.05504	8.04500	71.03964			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	8.02500	68.37087	8.02500	68.35609			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	8.00500	65.80076	8.00500	65.78657			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.99500	63.30393	7.99500	63.29030			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.22000	60.04282	8.22000	60.02953			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.20000	57.74823	8.20000	57.73548			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.31500	55.02639	8.31500	55.01408			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.28500	52.94931	8.28500	52.93750			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.25500	50.96533	8.25500	50.95400			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.22500	49.06983	8.22500	49.05897			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.18500	47.30086	8.18500	47.29044			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.14500	45.61321	8.14500	45.60321			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.59000	41.93610	8.59000	41.92641			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.55000	40.37653	8.55000	40.36724			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.51000	38.88991	8.51000	38.88100			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.47000	37.47243	8.47000	37.46389			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.43000	36.12050	8.43000	36.11231			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.39000	34.83075	8.39000	34.82288			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		8.35000	33.59998		8.35000	33.59242			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.31000	32.42517		8.31000	32.41792			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.71590			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79027			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85532			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.83042			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.68499			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.83496		100.00000	12.80283			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.87818		100.00000	5.86362			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27146			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33643			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.87927			0.00	0	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.28704			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.67555			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88574			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.08089			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.08914			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48404			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98166			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.70796			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.28360			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30625			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70606			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46166			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.55280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50339			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.41114			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37169			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40066			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.60687			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54453			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54453			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.46636			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.64928			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.86889			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.76299		12.35000	102.72898			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.56190			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.69704		100.00000	12.66525			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.43332			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.04289			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.68315			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.52063			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.80190			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.86369			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.76606		100.00000	1.76169			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	9.58006		100.00000	9.55633			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	22.04994		100.00000	21.99473			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.44992		100.00000	13.43343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.56439	100.00000	19.51699				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.66506				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.85385				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.69500		104.71252	9.69500	104.68529				0.00	0	607,200,000.00
RW23	On 10/12/2023	Spot Bond	9.79000		90.44013	9.79000	100.08833				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.19500		84.96955	10.19500	102.34601				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.01170				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.38000		108.49981	8.38000	108.47520				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.89717				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.82500		101.61062	9.82500	101.58385				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.46001				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.25407				0.00	0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.43664				0.00	0	2,000,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.46349				0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.45318				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.23000		103.95665	8.23000	103.93349				0.00	0	1,076,100,000.00
SBK9	On 10/04/2018	Spot Bond	9.64000		98.90204	9.64000	98.87646				0.00	0	397,400,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		136.97349	2.56000	133.23666				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.59000		112.91985	8.59000	112.89362				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.45000		113.13083	8.45000	113.10497				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.38000		113.23654	8.38000	113.21086				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.17500		100.83198	9.17500	100.80700				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.52500		113.01774	8.52500	112.99167				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.49000		113.07049	8.49000	113.04452				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.12305				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.85442			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.29873			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85603			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.82500		103.92525		8.82500	103.90045			0.00	0	100,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77363			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.03022			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.06976			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.04500		102.31205		10.04500	102.28451		853,825,000,000,000.00	85,000,000,000	45,000,000,000.00	
SBS20	On 15/05/2026	Spot Bond	10.30000		100.94486		10.30000	100.91686			0.00	0	1,320,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.04077			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63172			0.00	140,000,000	70,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.19016			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.90530			0.00	81,200,000,000	54,200,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.53000		99.45020		9.53000	99.42463		1,285,597,000,000,000.00	34,900,000,000	86,900,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.43031		100.00000	8.38769			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.00000		100.00000		8.00000	8.00000			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.35000		93.65978		9.35000	93.63613			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.09500		94.35860		10.09500	94.33293			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.31000		107.95564		8.31000	107.93136			0.00	0	22,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.63000		125.76749		2.63000	257.34690			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.65000		102.57104		1.65000	123.62615			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.95000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.14224		100.00000	10.11713			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.24602		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		108.45423		2.22000	121.64798			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.49075		6.50000	102.47274			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.26428			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92093			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.67110			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.80500		98.29740		9.80500	98.27156			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.33470			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69083			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.03495			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.92776			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.26586			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.61150		100.00000	8.58993			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.26675			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.43000		102.79433		8.43000	102.77088			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.64000		94.35827		9.64000	96.73296			524,122,944,000.00	54,369,600	27,184,800.00
SNT01	On 15/09/2017	Spot Bond	9.12500		100.97872		9.12500	100.95384			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03780			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.96328			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10485			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.96308			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		8.87500	102.97821		8.87500	102.95365			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74056			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89155			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.56181			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.07500	93.71684		10.07500	93.69154			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.75753			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37275			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.00300	86.36842		10.00300	86.34526			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.06500	86.09146		10.06500	86.06824			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.69000	102.28719		7.69000	102.26599			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.52000	90.63708		9.52000	90.61380			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19814			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.95500	101.47970		8.95500	101.45515			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.03000	113.76721		8.03000	113.74247			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.89000	99.27080		2.89000	99.63811			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.99000	97.50868		8.99000	97.48513			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.14957			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.81621			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.86501			0.00	0	1,000,000,000.00
SSN017	On 21/12/2026	Spot Bond		10.07000	104.79073		10.07000	104.76246			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35585			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39130			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12959			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.27500	73.63983		10.27500	73.74581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.50746			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.49253			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.48044			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	100.00000			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92667			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91173			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.82319			0.00	29,400,000,000	29,400,000,000.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.76364			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.70503			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.60077			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06857			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.96429			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.96463			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.79905			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.67411			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.65809			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.59000	112.19040		7.59000	112.16744			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	9.25000	101.76200		9.25000	101.73672			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	75.41544		100.00000	75.26786			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	57.61510		100.00000	57.47243			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.60974		100.00000	21.55740			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.25000	107.45238		7.25000	103.42922			0.00	0	603,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42709			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28814			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.36443			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.97103			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.06245			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.28454			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.38000	101.23515		8.38000	101.21219			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	100.45850			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.47459			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.70263		7.83000	100.68126			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44965			0.00	143,767,000	71,883,500.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46976			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39924			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.44965			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46976			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	78.67808		7.16000	100.62380			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.50913			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.58288			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.57247			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.88510			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84950			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44885			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47459			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.78199		8.73000	100.71064			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44643			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46976			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.51000	88.04396		9.51000	96.02971			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.51074			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50190			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.58127			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.57808			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.82971			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83288			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48011			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.26655		101.06155	6.25088			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.44643			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.25876			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.51876			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.55084			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.88825			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91342			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.46788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47604			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.46788			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.47604			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.48011			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46299			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47604			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52085			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.52085			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52085			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58597			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60224			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58190			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90634			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.92655			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91847			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.88000	107.02876		8.88000	107.00321			0.00	0	1,006,200,000.00
TL20	On 22/02/2020	Spot Bond		8.43500	88.85087		8.43500	88.80389			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.68500	104.24731		8.68500	104.22283		8,685,000,000,000.00	1,000,000,000	6,920,000,000.00	
TN20	On 17/09/2020	Spot Bond		9.59500	108.84612		9.59500	108.81794		126,654,000,000.00	13,200,000	26,220,900,000.00	
TN23	On 06/11/2023	Spot Bond		9.72000	109.82029		9.72000	109.79150			0.00	0	9,840,000,000.00
TN25	On 19/08/2025	Spot Bond		9.80000	97.98340		9.80000	97.95751			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond		9.79500	95.70396		9.79500	95.67869		17,695,647,000,000.00	1,806,600,000	10,555,800,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.86966			0.00	0	2,500,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.90941			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.15406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03648			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03760			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03763			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.04273			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.05356			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64863			0.00	190,000,000	95,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72161			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.73956			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.76317		10.00000	99.73360			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76906		9.75000	99.74023			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.77390		100.00000	9.74600			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.16236			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.05052			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.72206			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.55108			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.57001			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.34742			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.43784			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.93484			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.72875			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.55946			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.28411			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.59619			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.43324			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	97.10315			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.27252			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	89.12242		100.00000	88.91123			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.38404			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55399			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52404			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.49410			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44918			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41195			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41923			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		100.00000	87.99535		100.00000	100.00000			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		100.00000	76.97880		100.00000	100.00000			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	97.37679		100.00000	97.12452			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56552			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.49771			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		100.00000	82.61635		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.79500	109.56881		9.79500	109.53987			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63455			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54110			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93664			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.11500	104.69498		10.11500	104.66644			0.00	0	300,000,000.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77072			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81033			0.00	0	0.00

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	100.17319			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17889			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.17920			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.86928			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89711			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.49000	113.10039		7.49000	113.07742			0.00	0	9,816,600,000.00
WS05	On 01/08/2018	Spot Bond	1.44000	232.23177		1.44000	232.21469			0.00	0	7,004,100,000.00
WSP1	On 28/05/2015	Spot Bond	7.43000	103.93492		7.43000	103.91398			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.28000	104.09091		8.28000	104.06759			0.00	0	8,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.59500	103.75224		8.59500	103.72813			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.88500	102.60782		8.88500	102.58319			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.93500	102.40603		8.93500	102.38131			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.08000	90.97719		7.08000	90.95970			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.47000	99.31343		6.47000	99.29595			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.48000	97.74412		6.48000	97.72716			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.01000	89.19656		7.01000	89.17968			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.46000	95.20127		6.46000	95.18456			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.08000	90.95970		7.08000	90.94222			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.98500	64.47752		7.98500	64.46357			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	31.57788		100.00000	31.51797			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.71457		100.00000	16.68286			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>72,183,792,452,543,000.00</b>	<b>39,011,577,600</b>	<b>'15 073 607 900.00</b>
<b>Grand Total:</b>										<b>72,183,793,322,026,400.00</b>	<b>39,011,912,526</b>	<b>'15 077 643 140.00</b>