



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 26/02/2014	Any day expiry	10.84340	10.84340		10.73670	10.73670		14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call 2,543.40000	2.54340	2,436.70000	2.43670	2,543.400	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put 0.00000	0.00000	0.00000	0.00000	0.000	14.73	0.60	6,000	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call 843.40000	0.84340	736.70290	0.73670	843.400	14.73	0.60	6,000	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put 0.00000	0.00000	0.00290	0.00000	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call 273.40000	0.27340	169.08720	0.16909	273.400	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put 0.00000	0.00000	2.38720	0.00239	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call 263.40000	0.26340	159.54680	0.15955	263.400	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put 0.00000	0.00000	2.84680	0.00285	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call 253.40000	0.25340	150.09040	0.15009	253.400	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put 0.00000	0.00000	3.39040	0.00339	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call 43.40000	0.04340	12.97900	0.01298	43.400	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put 0.00000	0.00000	76.27900	0.07628	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call 0.00000	0.00000	0.00500	0.00001	0.000	14.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put 746.60000	0.74660	853.30500	0.85331	746.600	14.73	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry		10.84500	10.84500	10.73670	10.73670		14.50	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call 215.80470	0.21580	120.95340	0.12095	215.805	18.76	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put 0.80470	0.00080	14.25340	0.01425	0.805	18.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		10.84500	10.84500	10.73670	10.73670		14.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call 1,755.00000	1.75500	1,646.70000	1.64670	1,755.000	27.42	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put 0.00000	0.00000	0.00000	0.00000	0.000	27.42	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call 1,745.00000	1.74500	1,636.70000	1.63670	1,745.000	27.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put 0.00000	0.00000	0.00000	0.00000	0.000	27.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call 1,735.00000	1.73500	1,626.70000	1.62670	1,735.000	27.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put 0.00000	0.00000	0.00000	0.00000	0.000	27.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call 1.24990	0.00125	0.82750	0.00083	1.250	21.63	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put 366.24990	0.36625	474.12750	0.47413	366.250	21.63	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry		10.84810	10.84810	10.74150	10.74150		12.98	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call 66.93340	0.06693	35.62260	0.03562	66.933	13.40	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put 68.83340	0.06883	144.12260	0.14412	68.833	13.40	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call 10.64280	0.01064	5.87480	0.00587	10.643	15.43	0.00	0	1,300.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put 252.54280	0.25254	354.37480	0.35437	252.543	15.43	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call 5.89280	0.00589	3.38810	0.00339	5.893	16.02	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put 317.79280	0.31779	421.88810	0.42189	317.793	16.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	249.77550	0.24978	183.39900	0.18340	249.775	13.53	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	58.37550	0.05838	99.19900	0.09920	58.376	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	235.85210	0.23585	172.07810	0.17208	235.852	13.54	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	64.45210	0.06445	107.87810	0.10788	64.452	13.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	202.95930	0.20296	145.80240	0.14580	202.959	13.58	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	81.55930	0.08156	131.60240	0.13160	81.559	13.58	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	172.91660	0.17292	122.40370	0.12240	172.917	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	101.51660	0.10152	158.20370	0.15820	101.517	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	150.99310	0.15099	107.50360	0.10750	150.993	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	119.59310	0.11959	183.30360	0.18330	119.593	13.63	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	145.80780	0.14581	104.03960	0.10404	145.808	13.64	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	124.40780	0.12441	189.83960	0.18984	124.408	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	124.17440	0.12417	88.18490	0.08818	124.174	13.93	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	152.77440	0.15277	223.98490	0.22398	152.774	13.93	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	120.19240	0.12019	85.29220	0.08529	120.192	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	158.79240	0.15879	231.09220	0.23109	158.792	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	108.90090	0.10890	77.13360	0.07713	108.901	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	177.50090	0.17750	252.93360	0.25293	177.501	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	89.09300	0.08909	62.96980	0.06297	89.093	14.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	217.69300	0.21769	298.76980	0.29877	217.693	14.51	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	77.76600	0.07777	54.95090	0.05495	77.766	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	246.36600	0.24637	330.75090	0.33075	246.366	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	63.25940	0.06326	44.75720	0.04476	63.259	15.08	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	291.85940	0.29186	380.55720	0.38056	291.859	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	53.16940	0.05317	37.71160	0.03771	53.169	15.37	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	331.76940	0.33177	423.51160	0.42351	331.769	15.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	44.64310	0.04464	31.78070	0.03178	44.643	15.66	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	373.24310	0.37324	467.58070	0.46758	373.243	15.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	37.46280	0.03746	26.79590	0.02680	37.463	15.95	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	416.06280	0.41606	512.59590	0.51260	416.063	15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	15.90900	0.01591	11.78650	0.01179	15.909	17.45	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	644.50900	0.64451	747.58650	0.74759	644.509	17.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	7.24010	0.00724	5.52870	0.00553	7.240	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	885.84010	0.88584	991.32870	0.99133	885.840	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	3.33350	0.00333	2.45460	0.00245	3.334	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,131.93350	1.13193	1,238.25460	1.23825	1,131.934	20.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	1.24860	0.00125	0.91500	0.00092	1.249	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,379.84860	1.37985	1,486.71500	1.48672	1,379.849	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	0.46800	0.00047	0.34030	0.00034	0.468	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,629.06800	1.62907	1,736.14030	1.73614	1,629.068	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	0.26110	0.00026	0.18870	0.00019	0.261	22.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,778.86110	1.77886	1,885.98870	1.88599	1,778.861	22.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	0.21530	0.00022	0.15520	0.00016	0.215	22.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,828.81530	1.82882	1,935.95520	1.93596	1,828.815	22.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.12130	0.00012	0.08670	0.00009	0.121	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,978.72130	1.97872	2,085.88670	2.08589	1,978.721	23.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.06890	0.00007	0.06360	0.00006	0.069	23.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,128.66890	2.12867	2,235.86360	2.23586	2,128.669	23.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.13020	0.00013	0.11950	0.00012	0.130	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,378.73020	3.37873	3,485.91950	3.48592	3,378.730	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.05750	0.00006	0.05370	0.00005	0.058	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,628.65750	3.62866	3,735.85370	3.73585	3,628.658	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00300	0.00000	0.00300	0.00000	0.003	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,478.60300	4.47860	4,585.80300	4.58580	4,478.603	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00080	0.00000	0.00080	0.00000	0.001	35.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,828.60080	4.82860	4,935.80080	4.93580	4,828.601	35.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.87470	10.87470	10.76750	10.76750		13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,784.71830	1.78472		1,677.53220	1.67753	1,784.718	20.69	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	0.01830	0.00002		0.03220	0.00003	0.018	20.69	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,774.71930	1.77472		1,667.53380	1.66753	1,774.719	20.64	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	0.01930	0.00002		0.03380	0.00003	0.019	20.64	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,764.72020	1.76472		1,657.53550	1.65754	1,764.720	20.58	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	0.02020	0.00002		0.03550	0.00004	0.020	20.58	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.88640	10.88640		10.77890	10.77890		13.88	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,586.40210	2.58640		2,478.90270	2.47890	2,586.402	23.54	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	0.00210	0.00000		0.00270	0.00000	0.002	23.54	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	790.81040	0.79081		686.55240	0.68655	790.810	14.16	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	4.41040	0.00441		7.65240	0.00765	4.410	14.16	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry			10.88810	10.88810		10.78050	10.78050		13.90	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry	10.80	Call	215.51660	0.21552		162.19760	0.16220	215.517	13.76	0.00	0	0.00
\$ / R	On	27/03/2014	Any day expiry	10.80	Put	127.41660	0.12742		181.69760	0.18170	127.417	13.76	0.00	0	500.00
\$ / R	On	27/03/2014	Any day expiry	11.75	Call	18.46090	0.01846		14.52950	0.01453	18.461	18.40	0.00	0	500.00
\$ / R	On	27/03/2014	Any day expiry	11.75	Put	880.36090	0.88036		984.02950	0.98403	880.361	18.40	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry			10.93840	10.93840		10.83010	10.83010		14.02	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,638.44250	2.63844		2,530.16510	2.53017	2,638.443	19.74	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	0.04250	0.00004		0.06510	0.00007	0.043	19.74	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	1,007.49690	1.00750		903.64780	0.90365	1,007.497	13.69	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	9.09690	0.00910		13.54780	0.01355	9.097	13.69	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	10.80	Call	313.28470	0.31328		255.13000	0.25513	313.285	13.75	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	10.80	Put	174.88470	0.17488		225.03000	0.22503	174.885	13.75	0.00	0	500.00
\$ / R	On	25/04/2014	Any day expiry	12.00	Call	41.35990	0.04136		34.73920	0.03474	41.360	18.40	0.00	0	500.00
\$ / R	On	25/04/2014	Any day expiry	12.00	Put	1,102.95990	1.10296		1,204.63920	1.20464	1,102.960	18.40	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.99350	10.99350		10.88470	10.88470		14.24	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	1,073.70610	1.07371		972.59990	0.97260	1,073.706	13.55	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	20.20610	0.02021		27.89990	0.02790	20.206	13.55	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	1,064.36710	1.06437		963.46880	0.96347	1,064.367	13.54	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	20.86710	0.02087		28.76880	0.02877	20.867	13.54	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	1,055.04580	1.05505		954.36120	0.95436	1,055.046	13.53	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	21.54580	0.02155		29.66120	0.02966	21.546	13.53	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry			10.99520	10.99520		10.88650	10.88650		14.27	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Call	2,695.54660	2.69555		2,586.93260	2.58693	2,695.547	18.90	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Put	0.34660	0.00035		0.43260	0.00043	0.347	18.90	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Call	893.33960	0.89334		797.59210	0.79759	893.340	13.41	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Put	38.13960	0.03814		51.09210	0.05109	38.140	13.41	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry			10.99700	10.99700		10.88840	10.88840		14.29	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry	10.80	Call	410.05840	0.41006		352.18050	0.35218	410.058	13.89	0.00	0	0.00
\$ / R	On	28/05/2014	Any day expiry	10.80	Put	213.05840	0.21306		263.78050	0.26378	213.058	13.89	0.00	0	500.00
\$ / R	On	28/05/2014	Any day expiry	12.20	Call	71.72020	0.07172		63.15160	0.06315	71.720	18.64	0.00	0	500.00
\$ / R	On	28/05/2014	Any day expiry	12.20	Put	1,274.72020	1.27472		1,374.75160	1.37475	1,274.720	18.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			11.02810	11.02810		10.91920	10.91920		14.45	154,415,456.20	14,002	204,986.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	3,028.44040	3.02844		2,919.62130	2.91962	3,028.440	19.56	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	0.34040	0.00034		0.42130	0.00042	0.340	19.56	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,578.94640	2.57895		2,470.25380	2.47025	2,578.946	17.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	0.84640	0.00085		1.05380	0.00105	0.846	17.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,389.34190	2.38934		2,280.75080	2.28075	2,389.342	17.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	1.24190	0.00124		1.55080	0.00155	1.242	17.20	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,279.65110	2.27965		2,171.19590	2.17120	2,279.651	16.79	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	1.55110	0.00155		1.99590	0.00200	1.551	16.79	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,249.74820	2.24975		2,141.35750	2.14136	2,249.748	16.68	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	1.64820	0.00165		2.15750	0.00216	1.648	16.68	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,229.81630	2.22982		2,121.47210	2.12147	2,229.816	16.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	1.71630	0.00172		2.27210	0.00227	1.716	16.60	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,030.98470	2.03098		1,922.98860	1.92299	2,030.985	16.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	2.88470	0.00288		3.78860	0.00379	2.885	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,832.89280	1.83289		1,725.44640	1.72545	1,832.893	15.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	4.79280	0.00479		6.24640	0.00625	4.793	15.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,450.57220	1.45057		1,345.21680	1.34522	1,450.572	14.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	12.47220	0.01247		16.01680	0.01602	12.472	14.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,440.87440	1.44087		1,335.59850	1.33560	1,440.874	14.55	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	12.77440	0.01277		16.39850	0.01640	12.774	14.55	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,431.18300	1.43118		1,325.98880	1.32599	1,431.183	14.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	13.08300	0.01308		16.78880	0.01679	13.083	14.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,296.31790	1.29632		1,192.45340	1.19245	1,296.318	14.17	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	18.21790	0.01822		23.25340	0.02325	18.218	14.17	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,267.64110	1.26764		1,164.11360	1.16411	1,267.641	14.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	19.54110	0.01954		24.91360	0.02491	19.541	14.09	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,248.57300	1.24857		1,145.28110	1.14528	1,248.573	14.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	20.47300	0.02047		26.08110	0.02608	20.473	14.04	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,089.51970	1.08952		990.87040	0.99087	1,089.520	13.73	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	31.41970	0.03142		41.67040	0.04167	31.420	13.73	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,062.22930	1.06223		964.29310	0.96429	1,062.229	13.71	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	34.12930	0.03413		45.09310	0.04509	34.129	13.71	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,053.17430	1.05317		955.48510	0.95549	1,053.174	13.70	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	35.07430	0.03507		46.28510	0.04629	35.074	13.70	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	946.31100	0.94631		851.88650	0.85189	946.311	13.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	48.21100	0.04821		62.68650	0.06269	48.211	13.62	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	928.84920	0.92885		835.02740	0.83503	928.849	13.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	50.74920	0.05075		65.82740	0.06583	50.749	13.61	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	645.86560	0.64587		570.85790	0.57086	645.866	13.49	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	117.76560	0.11777		151.65790	0.15166	117.766	13.49	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	597.93770	0.59794		526.70660	0.52671	597.938	13.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	139.83770	0.13984		177.50660	0.17751	139.838	13.63	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	558.81920	0.55882		490.86070	0.49086	558.819	13.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	160.71920	0.16072		201.66070	0.20166	160.719	13.74	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	552.47600	0.55248		485.06610	0.48507	552.476	13.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	164.37600	0.16438		205.86610	0.20587	164.376	13.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	546.18370	0.54618		479.32040	0.47932	546.184	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	168.08370	0.16808		210.12040	0.21012	168.084	13.78	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	457.92890	0.45793		399.24250	0.39924	457.929	14.06	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	229.82890	0.22983		280.04250	0.28004	229.829	14.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	405.40730	0.40541		352.04100	0.35204	405.407	14.25	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	277.30730	0.27731		332.84100	0.33284	277.307	14.25	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	357.79910	0.35780		312.64550	0.31265	357.799	14.45	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	329.69910	0.32970		393.44550	0.39345	329.699	14.45	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Call	317.98310	0.31798		277.63280	0.27763	317.983	14.77	0.00	0	6,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Put	389.88310	0.38988		458.43280	0.45843	389.883	14.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Call	310.55850	0.31056		271.12290	0.27112	310.558	14.83	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Put	402.45850	0.40246		471.92290	0.47192	402.458	14.83	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Call	306.91120	0.30691		267.92690	0.26793	306.911	14.86	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Put	408.81120	0.40881		478.72690	0.47873	408.811	14.86	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	296.22460	0.29622		258.56750	0.25857	296.225	14.96	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	428.12460	0.42812		499.36750	0.49937	428.125	14.96	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Call	289.31140	0.28931		252.51800	0.25252	289.311	15.02	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Put	441.21140	0.44121		513.31800	0.51332	441.211	15.02	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	282.55930	0.28256		246.61340	0.24661	282.559	15.09	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	454.45930	0.45446		527.41340	0.52741	454.459	15.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	234.05810	0.23406		204.32650	0.20433	234.058	15.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	565.95810	0.56596		645.12650	0.64513	565.958	15.60	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	198.81780	0.19882		174.00790	0.17401	198.818	16.05	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	670.71780	0.67072		754.80790	0.75481	670.718	16.05	0.00	0	600.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	177.46860	0.17747		155.80540	0.15581	177.469	16.38	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	749.36860	0.74937	836.60540	0.83661	749.369	16.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	128.29070	0.12829	113.33180	0.11333	128.291	17.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,000.19070	1.00019	1,094.13180	1.09413	1,000.191	17.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	115.65400	0.11565	102.41660	0.10242	115.654	17.77	0.00	0	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,087.55400	1.08755	1,183.21660	1.18322	1,087.554	17.77	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	109.90790	0.10991	97.41470	0.09741	109.908	17.94	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,131.80790	1.13181	1,228.21470	1.22821	1,131.808	17.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	94.62950	0.09463	84.15230	0.08415	94.630	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,266.52950	1.26653	1,364.95230	1.36495	1,266.529	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	91.00670	0.09101	81.01040	0.08101	91.007	18.60	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,302.90670	1.30291	1,401.81040	1.40181	1,302.907	18.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	71.32180	0.07132	63.91190	0.06391	71.322	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,543.22180	1.54322	1,644.71190	1.64471	1,543.222	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	50.73230	0.05073	45.94840	0.04595	50.732	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,922.63230	1.92263	2,026.74840	2.02675	1,922.632	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	39.50010	0.03950	38.02440	0.03802	39.500	22.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,311.40010	2.31140	2,418.82440	2.41882	2,311.400	22.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	37.31860	0.03732	36.26640	0.03627	37.319	24.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,659.21860	2.65922	2,767.06640	2.76707	2,659.219	24.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	36.15190	0.03615	35.40290	0.03540	36.152	26.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	3,008.05190	3.00805	3,116.20290	3.11620	3,008.052	26.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.03800	11.03800	10.92880	10.92880		14.45	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,259.86080	2.25986	2,151.22490	2.15122	2,259.861	16.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	1.86080	0.00186	2.42490	0.00242	1.861	16.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	958.70190	0.95870	864.31140	0.86431	958.702	13.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	50.70190	0.05070	65.51140	0.06551	50.702	13.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	98.08100	0.09808	87.49700	0.08750	98.081	18.54	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,300.08100	1.30008	1,398.69700	1.39870	1,300.081	18.54	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.05560	11.05560	10.94610	10.94610		14.65	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,756.56680	2.75657	2,647.28340	2.64728	2,756.567	18.24	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.96680	0.00097	1.18340	0.00118	0.967	18.24	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	486.18960	0.48619	428.17720	0.42818	486.190	14.18	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	250.58960	0.25059	302.07720	0.30208	250.590	14.18	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.06150	11.06150	10.95190	10.95190		14.63	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	504.34520	0.50435	445.16140	0.44516	504.345	14.11	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	242.84520	0.24285	293.26140	0.29326	242.845	14.11	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	100.53350	0.10053	90.33840	0.09034	100.534	18.93	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,439.03350	1.43903	1,538.43840	1.53844	1,439.034	18.93	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.11660	11.11660	11.00570	11.00570		14.83	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	2,818.63090	2.81863	2,708.19720	2.70820	2,818.631	17.91	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.03090	0.00203	2.49720	0.00250	2.031	17.91	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	567.04080	0.56704	507.62450	0.50762	567.041	14.22	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	270.44080	0.27044	321.92450	0.32192	270.441	14.22	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.11860	11.11860	11.00760	11.00760		14.84	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	580.76260	0.58076	520.36890	0.52037	580.763	14.19	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	262.16260	0.26216	312.76890	0.31277	262.163	14.19	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	434.94010	0.43494	389.78450	0.38978	434.940	14.84	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	416.34010	0.41634	482.18450	0.48218	416.340	14.84	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	180.89550	0.18090	163.48510	0.16349	180.895	17.74	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	1,152.29550	1.15230	1,245.88510	1.24589	1,152.296	17.74	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	120.23080	0.12023	109.44960	0.10945	120.231	19.31	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,621.63080	1.62163	1,721.84960	1.72185	1,621.631	19.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.16570	11.16570	11.05370	11.05370		14.99	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,240.82300	1.24082	1,142.30030	1.14230	1,240.823	14.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	65.12300	0.06512	78.60030	0.07860	65.123	14.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,231.84210	1.23184	1,133.88690	1.13389	1,231.842	13.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	66.14210	0.06614	80.18690	0.08019	66.142	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,222.87750		1.22288		1,125.49830	1.12550	1,222.878	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	67.17750		0.06718		81.79830	0.08180	67.178	13.96	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	957.98080		0.95798		871.40470	0.87140	957.981	13.82	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	122.28080		0.12228		147.70470	0.14770	122.281	13.82	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	225.40000		0.22540		205.26960	0.20527	225.400	17.57	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,129.70000		1.12970		1,221.56960	1.22157	1,129.700	17.57	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.17560		11.17560		11.06330	11.06330		14.97	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	652.26250		0.65226		591.06950	0.59107	652.263	14.19	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	276.66250		0.27666		327.76950	0.32777	276.663	14.19	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	139.12670		0.13913		127.80470	0.12780	139.127	19.63	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,793.52670		1.79353		1,894.50470	1.89450	1,793.527	19.63	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry			11.17750		11.17750		8.30100	8.30100		14.98	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Call	2,881.08040		2.88108		0.00000	0.00000	2,881.080	17.73	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.58040		0.00358		0.00000	0.00000	3.580	17.73	0.50	5,000	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	571.89830		0.57190		0.00000	0.00000	571.898	14.56	0.50	5,000	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Put	354.39830		0.35440		0.00000	0.00000	354.398	14.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.21580		11.21580		11.10260	11.10260		15.18	11,776,590.00	1,050	13,046.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,318.23170		3.31823		3,205.24320	3.20524	3,318.232	18.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.43170		0.00243		2.64320	0.00264	2.432	18.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,821.72330		2.82172		2,709.29320	2.70929	2,821.723	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	5.92330		0.00592		6.69320	0.00669	5.923	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,427.43390		2.42743		2,316.07160	2.31607	2,427.434	16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.63390		0.01163		13.47160	0.01347	11.634	16.69	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,349.06770		2.34907		2,238.02750	2.23803	2,349.068	16.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.26770		0.01327		15.42750	0.01543	13.268	16.51	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,329.50840		2.32951		2,218.55600	2.21856	2,329.508	16.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.70840		0.01371		15.95600	0.01596	13.708	16.46	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,231.95700		2.23196		2,121.45690	2.12146	2,231.957	16.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.15700		0.01616		18.85690	0.01886	16.157	16.24	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,942.10580		1.94211		1,833.33310	1.83333	1,942.106	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	26.30580		0.02631		30.73310	0.03073	26.306	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,657.87560		1.65788		1,551.75660	1.55176	1,657.876	14.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	42.07560		0.04208		49.15660	0.04916	42.076	14.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,491.10400		1.49110		1,387.17500	1.38718	1,491.104	14.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	55.30400		0.05530		64.57500	0.06457	55.304	14.58	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,381.92660		1.38193		1,279.76100	1.27976	1,381.927	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	66.12660		0.06613		77.16100	0.07716	66.127	14.32	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,292.37870		1.29238		1,191.89490	1.19189	1,292.379	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	76.57870		0.07658		89.29490	0.08929	76.579	14.11	574,340.25	7,500	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,130.51400		1.13051		1,038.95260	1.03895	1,130.514	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	104.71400		0.10471		126.35260	0.12635	104.714	13.90	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,114.39900		1.11440		1,023.42390	1.02342	1,114.399	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	108.59900		0.10860		130.82390	0.13082	108.599	13.90	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,098.39210		1.09839		1,008.00940	1.00801	1,098.392	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	112.59210		0.11259		135.40940	0.13541	112.592	13.90	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,051.02080		1.05102		962.46500	0.96246	1,051.021	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	125.22080		0.12522		149.86500	0.14986	125.221	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,043.22280		1.04322		954.97790	0.95498	1,043.223	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	127.42280		0.12742		152.37790	0.15238	127.423	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,035.45070		1.03545		947.52090	0.94752	1,035.451	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	129.65070		0.12965		154.92090	0.15492	129.651	13.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	981.86220		0.98186		896.17830	0.89618	981.862	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	146.06220		0.14606		173.57830	0.17358	146.062	13.92	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	893.38240		0.89338		811.74140	0.81174	893.382	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	177.58240		0.17758		209.14140	0.20914	177.582	13.93	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Call	857.83040		0.85783		777.94090	0.77794	857.830	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	192.03040		0.19203		225.34090	0.22534	192.030	13.93	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	623.90660	0.62391	566.54190	0.56654	623.907	14.62	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	358.10660	0.35811	413.94190	0.41394	358.107	14.62	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	403.33480	0.40333	366.53380	0.36653	403.335	15.99	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	697.53480	0.69753	773.93380	0.77393	697.535	15.99	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	282.41580	0.28242	257.53840	0.25754	282.416	17.30	1,412,079.00	5,000	42,500.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,066.61580	1.06662	1,154.93840	1.15494	1,066.616	17.30	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	263.62730	0.26363	240.58930	0.24059	263.627	17.57	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,147.82730	1.14783	1,237.98930	1.23799	1,147.827	17.57	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.27	Call	235.22420	0.23522	214.75710	0.21476	235.224	18.04	0.00	0	10,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.27	Put	1,289.42420	1.28942	1,382.15710	1.38216	1,289.424	18.04	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	223.07540	0.22308	203.71880	0.20372	223.075	18.25	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,357.27540	1.35728	1,451.11880	1.45112	1,357.275	18.25	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	217.25890	0.21726	198.47980	0.19848	217.259	18.35	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,391.45890	1.39146	1,485.87980	1.48588	1,391.459	18.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	210.26460	0.21026	192.17850	0.19218	210.265	18.48	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,434.46460	1.43446	1,529.57850	1.52958	1,434.465	18.48	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	189.78090	0.18978	173.72940	0.17373	189.781	18.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,573.98090	1.57398	1,671.12940	1.67113	1,573.981	18.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.75	Call	172.94120	0.17294	158.55990	0.15856	172.941	19.29	0.00	0	10,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.75	Put	1,707.14120	1.70714	1,805.95990	1.80596	1,707.141	19.29	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	137.06110	0.13706	126.21740	0.12622	137.061	20.32	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,071.26110	2.07126	2,173.61740	2.17362	2,071.261	20.32	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.60	Call	114.40630	0.11441	111.93850	0.11194	114.406	21.83	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.60	Put	2,498.60630	2.49861	2,609.33850	2.60934	2,498.606	21.83	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	14.00	Call	110.05390	0.11005	108.31170	0.10831	110.054	23.78	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	14.00	Put	2,894.25390	2.89425	3,005.71170	3.00571	2,894.254	23.78	0.00	0	0.00	
\$ / R	On	26/09/2014	Any day expiry			11.23930	11.23930	11.12530	11.12530		15.36	0.00	0	0.00	
\$ / R	On	26/09/2014	Any day expiry	10.80	Call	731.02520	0.73103	666.97340	0.66697	731.025	14.33	0.00	0	0.00	
\$ / R	On	26/09/2014	Any day expiry	10.80	Put	291.72520	0.29173	341.67340	0.34167	291.725	14.33	0.00	0	500.00	
\$ / R	On	26/09/2014	Any day expiry	13.10	Call	154.92540	0.15493	142.47590	0.14248	154.925	20.12	0.00	0	500.00	
\$ / R	On	26/09/2014	Any day expiry	13.10	Put	2,015.62540	2.01563	2,117.17590	2.11718	2,015.625	20.12	0.00	0	0.00	
\$ / R	On	29/09/2014	Any day expiry			11.24570	11.24570	8.30100	8.30100		15.35	0.00	0	0.00	
\$ / R	On	29/09/2014	Any day expiry	8.30	Call	2,951.99370	2.95199	0.00000	0.00000	2,951.994	17.91	0.00	0	0.00	
\$ / R	On	29/09/2014	Any day expiry	8.30	Put	6.29370	0.00629	0.00000	0.00000	6.294	17.91	0.50	5,000	5,000.00	
\$ / R	On	29/09/2014	Any day expiry	10.96	Call	654.76920	0.65477	0.00000	0.00000	654.769	14.69	0.50	5,000	5,000.00	
\$ / R	On	29/09/2014	Any day expiry	10.96	Put	369.06920	0.36907	0.00000	0.00000	369.069	14.69	0.00	0	0.00	
\$ / R	On	29/10/2014	Any day expiry			11.30970	11.30970	11.19350	11.19350		15.55	0.00	0	0.00	
\$ / R	On	29/10/2014	Any day expiry	10.80	Call	814.72260	0.81472	745.83350	0.74583	814.723	14.42	0.00	0	0.00	
\$ / R	On	29/10/2014	Any day expiry	10.80	Put	305.02260	0.30502	352.33350	0.35233	305.023	14.42	0.00	0	500.00	
\$ / R	On	29/10/2014	Any day expiry	13.33	Call	176.95580	0.17696	162.90580	0.16291	176.956	20.44	0.00	0	500.00	
\$ / R	On	29/10/2014	Any day expiry	13.33	Put	2,197.25580	2.19726	2,299.40580	2.29941	2,197.256	20.44	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry			11.32250	11.32250	11.20590	11.20590		15.56	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,281.71640	1.28172	1,185.32290	1.18532	1,281.716	14.07	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	119.21640	0.11922	139.42290	0.13942	119.216	14.07	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	400.77330	0.40077	366.17380	0.36617	400.773	17.01	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	988.27330	0.98827	1,070.27380	1.07027	988.273	17.01	0.00	0	0.00	
\$ / R	On	25/11/2014	Any day expiry			11.36730	11.36730	11.24920	11.24920		15.69	0.00	0	0.00	
\$ / R	On	25/11/2014	Any day expiry	10.80	Call	880.59480	0.88059	808.53820	0.80854	880.595	14.45	0.00	0	0.00	
\$ / R	On	25/11/2014	Any day expiry	10.80	Put	313.29480	0.31329	359.33820	0.35934	313.295	14.45	0.00	0	500.00	
\$ / R	On	25/11/2014	Any day expiry	13.61	Call	187.11950	0.18712	177.64080	0.17764	187.120	20.90	0.00	0	500.00	
\$ / R	On	25/11/2014	Any day expiry	13.61	Put	2,429.81950	2.42982	2,538.44080	2.53844	2,429.820	20.90	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			11.40660	11.40660	11.28750	11.28750		15.84	0.00	0	7,308.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	8.72420	0.00872	9.72560	0.00973	8.724	18.51	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,415.32420	3.41532	3,297.22560	3.29723	3,415.324	18.51	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,971.87680	2.97188	2,854.56710	2.85457	2,971.877	17.42	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	15.27680	0.01528	17.06710	0.01707	15.277	17.42	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,922.83490	2.92283	2,805.64330	2.80564	2,922.835	17.30	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	16.23490	0.01623		18.14330	0.01814	16.235	17.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	17.24880	0.01725		19.28200	0.01928	17.249	17.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,873.84880	2.87385	2,756.78200	2.75678	2,873.849	17.17	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,436.05580	2.43606	2,320.51820	2.32052	2,436.056	16.08	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	29.45580	0.02946	33.01820	0.03302	29.456	16.08	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Call	2,020.23800	2.02024	1,908.31560	1.90832	2,020.238	15.35	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	53.63800	0.05364	60.81560	0.06082	53.638	15.35	0.00	0	0	13,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	58.22950	0.05823	65.97850	0.06598	58.229	15.27	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,964.82950	1.96483	1,853.47850	1.85348	1,964.830	15.27	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Call	1,909.75600	1.90976	1,799.01530	1.79902	1,909.756	15.18	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Put	63.15600	0.06316	71.51530	0.07152	63.156	15.18	0.00	0	0	14,100.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,873.23640	1.87324	1,762.92530	1.76293	1,873.236	15.13	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	66.63640	0.06664	75.42530	0.07543	66.636	15.13	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Put	84.42400	0.08442	95.36980	0.09537	84.424	14.87	0.00	0	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Call	1,711.02400	1.71102	1,602.86980	1.60287	1,711.024	14.87	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Call	1,622.56020	1.62256	1,515.77480	1.51577	1,622.560	14.73	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	95.96020	0.09596	108.27480	0.10827	95.960	14.73	0.00	0	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,518.14940	1.51815	1,413.18680	1.41319	1,518.149	14.55	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	111.54940	0.11155	125.68680	0.12569	111.549	14.55	0.00	0	0	17,506.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	183.72160	0.18372	211.84460	0.21184	183.722	14.28	0.00	0	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,210.32160	1.21032	1,119.34460	1.11934	1,210.322	14.28	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,124.49390	1.12449	1,036.94350	1.03694	1,124.494	14.37	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	217.89390	0.21789	249.44350	0.24944	217.894	14.37	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,089.89090	1.08989	1,003.80040	1.00380	1,089.891	14.40	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	233.29090	0.23329	266.30040	0.26630	233.291	14.40	0.00	0	0	900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	283.64760	0.28365	321.14940	0.32115	283.648	14.50	0.00	0	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	990.24760	0.99025	908.64940	0.90865	990.248	14.50	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Call	915.10390	0.91510	841.34670	0.84135	915.104	14.58	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	328.50390	0.32850	373.84670	0.37385	328.504	14.58	0.00	0	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	854.47610	0.85448	786.29090	0.78629	854.476	14.78	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	377.87610	0.37788	428.79090	0.42879	377.876	14.78	0.00	0	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	392.48070	0.39248	444.42760	0.44443	392.481	14.85	0.00	0	0	14,100.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	839.08070	0.83908	771.92760	0.77193	839.081	14.85	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	818.98880	0.81899	753.19760	0.75320	818.989	14.94	0.00	0	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	412.38880	0.41239	465.69760	0.46570	412.389	14.94	0.00	0	0	32,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	770.89900	0.77090	708.44470	0.70844	770.899	15.16	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	464.29900	0.46430	520.94470	0.52094	464.299	15.16	0.00	0	0	4,955.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	469.65360	0.46965	526.62600	0.52663	469.654	15.19	0.00	0	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	766.25360	0.76625	704.12600	0.70413	766.254	15.19	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	725.76440	0.72576	666.53770	0.66654	725.764	15.39	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	519.16440	0.51916	579.03770	0.57904	519.164	15.39	0.00	0	0	250.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	606.74880	0.60675	556.46620	0.55647	606.749	16.06	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	700.14880	0.70015	768.96620	0.76897	700.149	16.06	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,048.35610	1.04836	1,129.91690	1.12992	1,048.356	17.18	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	454.95610	0.45496	417.41690	0.41742	454.956	17.18	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	452.44700	0.45245	415.12490	0.41512	452.447	17.20	0.00	0	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	1,055.84700	1.05585	1,137.62490	1.13762	1,055.847	17.20	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	348.65430	0.34865	320.43970	0.32044	348.654	18.32	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,442.05430	1.44205	1,532.93970	1.53294	1,442.054	18.32	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,865.48660	1.86549	1,963.18580	1.96319	1,865.487	19.42	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	272.08660	0.27209	250.68580	0.25069	272.087	19.42	0.00	0	0	37,455.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	264.50450	0.26450	243.80750	0.24381	264.505	19.55	0.00	0	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,917.90450	1.91790	2,016.30750	2.01631	1,917.905	19.55	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	243.51100	0.24351	224.75540	0.22476	243.511	19.94	0.00	0	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Put	2,076.91100	2.07691	2,177.25540	2.17726	2,076.911	19.94	0.00	0	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	241.32980	0.24133	222.77800	0.22278	241.330	19.98	0.00	0	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,094.72980	2.09473	2,195.27800	2.19528	2,094.730	19.98	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 12/12/2014	Foreign Exchange Future	13.60	Call	208.31170	0.20831	195.46260	0.19546	208.312	20.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,401.71170	2.40171	2,507.96260	2.50796	2,401.712	20.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	189.19410	0.18919	183.92560	0.18393	189.194	23.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,982.59410	2.98259	3,096.42560	3.09643	2,982.594	23.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	188.73830	0.18874	183.55380	0.18355	188.738	23.14	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	3,012.13830	3.01214	3,126.05380	3.12605	3,012.138	23.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	178.97040	0.17897	165.92310	0.16592	178.970	25.50	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,612.37040	3.61237	3,718.42310	3.71842	3,612.370	25.50	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.41360	11.41360	11.29440	11.29440		15.83	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	934.64280	0.93464	858.90780	0.85891	934.643	14.56	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	321.04280	0.32104	364.50780	0.36451	321.043	14.56	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	200.71640	0.20072	194.05430	0.19405	200.716	21.33	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,587.11640	2.58712	2,699.65430	2.69965	2,587.116	21.33	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.51690	11.51690	11.39530	11.39530		16.09	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,051.77700	1.05178	971.56480	0.97156	1,051.777	14.75	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	334.87700	0.33488	376.26480	0.37626	334.877	14.75	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	237.23590	0.23724	227.92420	0.22792	237.236	22.65	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,990.33590	2.99034	3,102.62420	3.10262	2,990.336	22.65	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.58270	11.58270	11.45950	11.45950		16.27	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,122.99510	1.12300	1,042.13780	1.04214	1,122.995	14.80	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	340.29510	0.34030	382.63780	0.38264	340.295	14.80	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	259.75650	0.25976	253.43760	0.25344	259.757	23.07	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,177.05650	3.17706	3,293.93760	3.29394	3,177.057	23.07	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.62890	11.62890	11.50620	11.50620		16.32	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	157.46080	0.15746	176.57690	0.17658	157.461	14.85	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,686.36080	1.68636	1,582.77690	1.58278	1,686.361	14.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,113.57370	1.11357	1,037.29100	1.03729	1,113.574	14.98	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	384.67370	0.38467	431.09100	0.43109	384.674	14.98	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,061.01740	1.06102	989.52210	0.98952	1,061.017	15.06	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	422.11740	0.42212	473.32210	0.47332	422.117	15.06	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,055.30170	1.05530	984.62000	0.98462	1,055.302	15.07	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	426.40170	0.42640	478.42000	0.47842	426.402	15.07	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,050.09150	1.05009	979.74460	0.97974	1,050.091	15.09	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	431.19150	0.43119	483.54460	0.48354	431.192	15.09	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	290.99950	0.29100	280.10320	0.28010	291.000	21.83	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,862.09950	2.86210	2,973.90320	2.97390	2,862.100	21.83	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.65570	11.65570	11.53350	11.53350		16.46	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,204.88100	1.20488	1,125.77300	1.12577	1,204.881	14.95	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	349.18100	0.34918	392.27300	0.39227	349.181	14.95	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	282.94090	0.28294	280.54380	0.28054	282.941	23.87	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,477.24090	3.47724	3,597.04380	3.59704	3,477.241	23.87	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.73380	11.73380	11.61300	11.61300		16.61	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,290.10050	1.29010	1,212.06310	1.21206	1,290.101	15.06	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	356.30050	0.35630	399.06310	0.39906	356.301	15.06	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	312.45660	0.31246	301.63400	0.30163	312.457	24.51	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,728.65660	3.72866	3,838.63400	3.83863	3,728.657	24.51	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.80460	11.80460	11.68500	11.68500		16.82	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,366.90290	1.36690	1,289.88890	1.28989	1,366.903	15.15	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	362.30290	0.36230	404.88890	0.40489	362.303	15.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	319.12030	0.31912	295.35310	0.29535	319.120	24.71	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,994.52030	3.99452	4,090.35310	4.09035	3,994.520	24.71	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.87790	11.87790	11.75940	11.75940		17.01	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,443.88270	1.44388	1,368.76340	1.36876	1,443.883	15.20	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	365.98270	0.36598	409.36340	0.40936	365.983	15.20	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	303.86790	0.30387	288.06730	0.28807	303.868	24.49	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,305.96790	4.30597	4,408.66730	4.40867	4,305.968	24.49	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			11.95850	11.95850	11.84140	11.84140		17.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,527.71010		1.52771	1,454.90730	1.45491		1,527.710	15.23	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	369.21010		0.36921	413.50730	0.41351		369.210	15.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	314.61560		0.31462	294.56490	0.29456		314.616	24.43	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,506.11560		4.50612	4,603.16490	4.60316		4,506.116	24.43	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.02930		12.02930	11.91340	11.91340			17.17	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,600.56860		1.60057	1,528.30360	1.52830		1,600.569	15.25	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	371.26860		0.37127	414.90360	0.41490		371.269	15.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	306.21760		0.30622	287.58680	0.28759		306.218	24.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,776.91760		4.77692	4,874.18680	4.87419		4,776.918	24.27	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.10740		12.10740	11.99280	11.99280			17.31	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,685.25620		1.68526	1,607.67310	1.60767		1,685.256	15.36	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	377.85620		0.37786	414.87310	0.41487		377.856	15.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	315.07280		0.31507	297.46020	0.29746		315.073	24.30	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	5,007.67280		5.00767	5,104.66020	5.10466		5,007.673	24.30	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.18060		12.18060	12.06730	12.06730			17.30	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,760.66930		1.76067	1,686.22470	1.68622		1,760.669	15.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	380.06930		0.38007	418.92470	0.41892		380.069	15.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	324.89080		0.32489	310.37800	0.31038		324.891	24.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,124.29080		5.12429	5,223.07800	5.22308		5,124.291	24.09	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.24900		12.24900	12.13680	12.13680			17.42	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,833.94580		1.83395	1,758.58800	1.75859		1,833.946	15.47	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	384.94580		0.38495	421.78800	0.42179		384.946	15.47	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	303.92410		0.30392	296.76350	0.29676		303.924	23.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,504.92410		5.50492	5,609.96350	5.60996		5,504.924	23.96	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.31250		12.31250	12.20130	12.20130			17.53	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,898.96850		1.89897	1,826.94430	1.82694		1,898.969	15.48	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	386.46850		0.38647	425.64430	0.42564		386.468	15.48	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,680.41010		1.68041	1,620.46480	1.62046		1,680.410	15.67	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	507.91010		0.50791	559.16480	0.55916		507.910	15.67	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	295.95100		0.29595	282.38970	0.28239		295.951	24.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,853.45100		5.85345	5,951.08970	5.95109		5,853.451	24.04	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry			10.84340		10.84340	10.73670	10.73670			14.73	54,217,000.00	50	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Call	0.00000		0.00000	9.78780	0.00010		0.000	14.73	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Put	26,660.00000		0.26660	37,339.78780	0.37340		26,660.000	14.73	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.87140		10.87140	10.76420	10.76420			13.64	554,441.40	51	771.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	54,752.59400		0.54753	44,820.28330	0.44820		54,752.594	13.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	612.59400		0.00613	1,400.28330	0.01400		612.594	13.30	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	40,097.44300		0.40097	31,306.30210	0.31306		40,097.443	13.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	1,957.44300		0.01957	3,886.30210	0.03886		1,957.443	13.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	39,228.58970		0.39229	30,531.10560	0.30531		39,228.590	13.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,088.58970		0.02089	4,111.10560	0.04111		2,088.590	13.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	38,366.60300		0.38367	29,765.32460	0.29765		38,366.603	13.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,226.60300		0.02227	4,345.32460	0.04345		2,226.603	13.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	13,540.43340		0.13540	20,321.05750	0.20321		13,540.433	13.76	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	13,680.43340		0.13680	9,741.05750	0.09741		13,680.433	13.76	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	13,247.86650		0.13248	9,424.24840	0.09424		13,247.866	13.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	14,107.86650		0.14108	21,004.24840	0.21004		14,107.866	13.81	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.95600		10.95600	10.84750	10.84750			13.95	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	13,167.76710		0.13168	11,005.49940	0.11005		13,167.767	15.60	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	56,567.76710		0.56568	65,255.49940	0.65255		56,567.767	15.60	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	12,959.80550		0.12960	10,833.36240	0.10833		12,959.806	15.64	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	57,359.80550		0.57360	66,083.36240	0.66083		57,359.805	15.64	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	58,155.29120		0.58155	66,921.09990	0.66921		58,155.291	15.68	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	12,755.29120		0.12755	10,671.09990	0.10671		12,755.291	15.68	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.02810		11.02810	10.91920	10.91920			14.45	88,224.80	8	642.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	18,342.86840		0.18343	22,769.50390	0.22770		18,342.868	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Call	52,152.86840	0.52153	45,689.50390	0.45690	52,152.868	13.85	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Call	51,549.14180	0.51549	45,140.64090	0.45141	51,549.142	13.87	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Put	18,739.14180	0.18739	23,220.64090	0.23221	18,739.142	13.87	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Call	50,950.51750	0.50951	44,597.07220	0.44597	50,950.518	13.89	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Put	19,140.51750	0.19141	23,677.07220	0.23677	19,140.518	13.89	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future			11.21580	11.21580	11.10260	11.10260		15.18	0.00	0	77.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.64	Call	79,585.47160	0.79585	72,504.77250	0.72505	79,585.472	13.94	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.64	Put	22,005.47160	0.22005	26,244.77250	0.26245	22,005.472	13.94	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.65	Put	22,333.22190	0.22333	26,676.63930	0.26677	22,333.222	13.94	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.65	Call	78,913.22190	0.78913	71,936.63930	0.71937	78,913.222	13.94	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.66	Call	78,305.88630	0.78306	71,372.40410	0.71372	78,305.886	13.96	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.66	Put	22,725.88630	0.22726	27,112.40410	0.27112	22,725.886	13.96	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			18.10020	18.10020	17.98980	17.98980		13.55	13,376,047.80	739	37,360.00
£ / R	On	17/03/2014			Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	40.44	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	10.40	Call	7,700.20000	7.70020	7,589.80000	7.58980	7,700.200	40.44	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call	5,250.21760	5.25022	5,139.82040	5.13982	5,250.218	38.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put	0.01760	0.00002	0.02040	0.00002	0.018	38.88	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Call	5,100.21830	5.10022	4,989.82110	4.98982	5,100.218	37.71	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Put	0.01830	0.00002	0.02110	0.00002	0.018	37.71	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Call	3,850.22120	3.85022	3,739.82270	3.73982	3,850.221	27.93	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Put	0.02120	0.00002	0.02270	0.00002	0.021	27.93	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	3,810.22120	3.81022	3,699.82260	3.69982	3,810.221	27.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	0.02120	0.00002	0.02260	0.00002	0.021	27.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	0.02120	0.00002	0.02260	0.00002	0.021	27.54	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	3,800.22120	3.80022	3,689.82260	3.68982	3,800.221	27.54	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	3,790.22120	3.79022	3,679.82260	3.67982	3,790.221	27.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	0.02120	0.00002	0.02260	0.00002	0.021	27.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Call	3,600.22090	3.60022	3,489.82870	3.48983	3,600.221	25.98	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Put	0.02090	0.00002	0.02870	0.00003	0.021	25.98	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Put	0.20040	0.00020	0.28860	0.00029	0.200	22.57	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Call	2,700.40040	2.70040	2,590.08860	2.59009	2,700.400	22.57	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Call	1,106.87430	1.10687	998.41510	0.99842	1,106.874	14.57	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Put	6.67430	0.00667	8.61510	0.00862	6.674	14.57	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.00	Call	275.76990	0.27577	224.84760	0.22485	275.770	13.52	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.00	Put	175.56990	0.17557	235.04760	0.23505	175.570	13.52	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Put	411.39840	0.41140	498.48540	0.49849	411.398	13.92	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Call	111.59840	0.11160	88.28540	0.08829	111.598	13.92	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.72	Put	667.02130	0.66702	766.62590	0.76663	667.021	14.32	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.72	Call	47.22130	0.04722	36.42590	0.03643	47.221	14.32	0.00	0	7,000.00
£ / R	On	13/06/2014			Foreign Exchange Future			18.34840	18.34840	18.23620	18.23620		13.84	1,853,188.40	101	5,773.00
£ / R	On	13/06/2014			Foreign Exchange Future	15.00	Put	11.00390	0.01100	12.53500	0.01254	11.004	17.90	0.00	0	1,123.00
£ / R	On	13/06/2014			Foreign Exchange Future	15.00	Call	3,359.40390	3.35940	3,248.73500	3.24873	3,359.404	17.90	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	2,330.75320	2.33075	2,220.04520	2.22005	2,330.753	14.32	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	22.35320	0.02235	23.84520	0.02385	22.353	14.32	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	2,320.92000	2.32092	2,210.21080	2.21021	2,320.920	14.28	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	22.52000	0.02252	24.01080	0.02401	22.520	14.28	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	2,311.08920	2.31109	2,200.37710	2.20038	2,311.089	14.25	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	22.68920	0.02269	24.17710	0.02418	22.689	14.25	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.50	Put	34.15110	0.03415	36.26440	0.03626	34.151	12.91	0.00	0	1,123.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.50	Call	1,882.55110	1.88255	1,772.46440	1.77246	1,882.551	12.91	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.65	Call	1,744.48670	1.74449	1,637.45220	1.63745	1,744.487	12.93	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.65	Put	46.08670	0.04609	51.25220	0.05125	46.087	12.93	0.00	0	18,000.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Call	1,539.12280	1.53912	1,438.98090	1.43898	1,539.123	12.95	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Put	70.72280	0.07072	82.78090	0.08278	70.723	12.95	0.00	0	50.00
£ / R	On	13/06/2014			Foreign Exchange Future	17.20	Put	120.99860	0.12100	147.44420	0.14744	120.999	12.98	0.00	0	7,500.00
£ / R	On	13/06/2014			Foreign Exchange Future	17.20	Call	1,269.39860	1.26940	1,183.64420	1.18364	1,269.399	12.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	781.38880	0.78139		728.03400	0.72803	781.389	13.47	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	332.98880	0.33299		391.83400	0.39183	332.989	13.47	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	510.52800	0.51053		479.04200	0.47904	510.528	14.09	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	612.12800	0.61213		692.84200	0.69284	612.128	14.09	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,419.44490	1.41944		1,521.96320	1.52196	1,419.445	15.87	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	217.84490	0.21784		208.16320	0.20816	217.845	15.87	0.00	0	5,667.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	179.23290	0.17923		171.97480	0.17197	179.233	16.25	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,630.83290	1.63083		1,735.77480	1.73577	1,630.833	16.25	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			18.64630	18.64630		18.52830	18.52830		14.60	0.00	0	3,251.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	1,941.72040	1.94172		1,848.91980	1.84892	1,941.720	13.25	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	135.42040	0.13542		160.61980	0.16062	135.420	13.25	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	1,933.43600	1.93344		1,840.85800	1.84086	1,933.436	13.26	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	137.13600	0.13714		162.55800	0.16256	137.136	13.26	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	1,925.16760	1.92517		1,832.81320	1.83281	1,925.168	13.26	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	138.86760	0.13887		164.51320	0.16451	138.868	13.26	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future			18.94730	18.94730		18.82050	18.82050		15.21	947,365.00	50	2,600.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	368.08630	0.36809		410.53050	0.41053	368.086	13.95	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	1,775.38630	1.77539		1,691.03050	1.69103	1,775.386	13.95	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	1,768.45460	1.76845		1,684.31560	1.68432	1,768.455	13.96	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	371.15460	0.37115		413.81560	0.41382	371.155	13.96	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	1,761.54500	1.76155		1,677.61220	1.67761	1,761.545	13.96	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	374.24500	0.37425		417.11220	0.41711	374.245	13.96	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Call	1,215.30680	1.21531		1,159.99680	1.16000	1,215.307	14.69	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Put	768.00680	0.76801		839.49680	0.83950	768.007	14.69	0.00	0	500.00
£ / R	On	23/01/2015	Any day expiry			19.10200	19.10200		18.97220	18.97220		15.39	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Call	1,518.91620	1.51892		1,453.40610	1.45341	1,518.916	14.37	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Put	636.91620	0.63692		701.20610	0.70121	636.916	14.37	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	18.50	Put	774.86450	0.77486		845.36070	0.84536	774.864	14.69	0.00	0	4,700.00
£ / R	On	23/01/2015	Any day expiry	18.50	Call	1,376.86450	1.37686		1,317.56070	1.31756	1,376.865	14.69	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.63	Put	843.51930	0.84352		916.75920	0.91676	843.519	14.84	0.00	0	4,697.00
£ / R	On	23/01/2015	Any day expiry	18.63	Call	1,315.51930	1.31552		1,258.95920	1.25896	1,315.519	14.84	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.09	Call	1,120.38560	1.12039		1,072.79100	1.07279	1,120.386	15.37	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.09	Put	1,108.38560	1.10839		1,190.59100	1.19059	1,108.386	15.37	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Call	1,116.50700	1.11651		1,069.08960	1.06909	1,116.507	15.39	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Put	1,114.50700	1.11451		1,196.88960	1.19689	1,114.507	15.39	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Call	1,112.64290	1.11264		1,065.40940	1.06541	1,112.643	15.40	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Put	1,120.64290	1.12064		1,203.20940	1.20321	1,120.643	15.40	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.04	Call	591.63030	0.59163		567.23280	0.56723	591.630	17.66	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	21.04	Put	2,529.63030	2.52963		2,635.03280	2.63503	2,529.630	17.66	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.70	Call	477.72320	0.47772		459.01640	0.45902	477.723	18.27	0.00	0	4,700.00
£ / R	On	23/01/2015	Any day expiry	21.70	Put	3,075.72320	3.07572		3,186.81640	3.18682	3,075.723	18.27	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.72	Call	474.70700	0.47471		456.14340	0.45614	474.707	18.29	0.00	0	4,697.00
£ / R	On	23/01/2015	Any day expiry	21.72	Put	3,092.70700	3.09271		3,203.94340	3.20394	3,092.707	18.29	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future			0.10646	0.10646		0.10543	0.10543		14.92	0.00	0	135.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Call	1,646.33660	0.01646		1,543.18690	0.01543	1,646.337	21.45	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Put	0.03660	0.00000		0.08690	0.00000	0.037	21.45	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Call	650.83050	0.00651		549.95220	0.00550	650.831	14.92	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Put	4.53050	0.00005		6.85220	0.00007	4.531	14.92	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Call	46.02350	0.00046		32.25870	0.00032	46.024	16.89	0.00	0	0.00
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Put	399.72350	0.00400		489.15870	0.00489	399.723	16.89	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10805	0.10805		0.10700	0.10700		15.29	0.00	0	12,859.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Call	1,816.11080	0.01816		1,713.11810	0.01713	1,816.111	17.97	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Put	11.21080	0.00011		13.01810	0.00013	11.211	17.97	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Call	885.83460	0.00886		801.63950	0.00802	885.835	15.29	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Put	80.93460	0.00081		101.53950	0.00102	80.935	15.29	0.00	0	0.00
¥ / R	On	13/06/2014	Foreign Exchange Future	0.11	Call	313.47200	0.00313		276.22880	0.00276	313.472	17.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	508.57200	0.00509	576.12880	0.00576	508.572	17.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.87080	14.87080	14.80910	14.80910		13.05	13,353,978.40	898	79,176.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,380.85500	2.38085	2,319.17090	2.31917	2,380.855	22.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.05500	0.00006	0.07090	0.00007	0.055	22.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,370.85670	2.37086	2,309.17320	2.30917	2,370.857	22.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.05670	0.00006	0.07320	0.00007	0.057	22.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,360.85850	2.36086	2,299.17560	2.29918	2,360.859	22.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.05850	0.00006	0.07560	0.00008	0.058	22.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,220.89090	2.22089	2,159.21820	2.15922	2,220.891	21.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.09090	0.00009	0.11820	0.00012	0.091	21.58	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,020.97180	2.02097	1,959.32570	1.95933	2,020.972	20.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.17180	0.00017	0.22570	0.00023	0.172	20.63	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	48.08780	0.04809	43.98150	0.04398	48.088	14.85	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	527.28780	0.52729	584.88150	0.58488	527.288	14.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	17.18820	0.01719	16.30460	0.01630	17.188	16.07	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	846.38820	0.84639	907.20460	0.90720	846.388	16.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.08560	15.08560	15.02280	15.02280		13.64	226,284.00	15	22,864.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,345.94350	1.34594	1,290.68180	1.29068	1,345.944	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	50.34350	0.05034	57.88180	0.05788	50.344	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,336.96600	1.33697	1,281.83090	1.28183	1,336.966	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	51.36600	0.05137	59.03090	0.05903	51.366	13.12	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,328.00730	1.32801	1,272.99870	1.27300	1,328.007	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	52.40730	0.05241	60.19870	0.06020	52.407	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,292.34620	1.29235	1,237.85840	1.23786	1,292.346	13.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	56.74620	0.05675	65.05840	0.06506	56.746	13.09	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,035.21230	1.03521	985.40920	0.98541	1,035.212	12.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	99.61230	0.09961	112.60920	0.11261	99.612	12.91	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	840.10470	0.84010	799.76130	0.79976	840.105	12.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	154.50470	0.15450	176.96130	0.17696	154.505	12.85	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	324.21510	0.32422	358.16720	0.35817	324.215	13.36	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	559.81510	0.55982	530.96720	0.53097	559.815	13.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	143.03330	0.14303	140.78900	0.14079	143.033	16.61	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,407.43330	1.40743	1,467.98900	1.46799	1,407.433	16.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	137.34420	0.13734	135.36110	0.13536	137.344	16.73	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,451.74420	1.45174	1,512.56110	1.51256	1,451.744	16.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.34420	15.34420	15.27640	15.27640		14.34	0.00	0	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,252.48350	1.25248	1,203.32560	1.20333	1,252.484	13.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	208.28350	0.20828	226.92560	0.22693	208.283	13.43	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Call	1,229.98400	1.22998	1,181.45950	1.18146	1,229.984	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	215.78400	0.21578	235.05950	0.23506	215.784	13.42	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,222.52660	1.22253	1,174.21550	1.17422	1,222.527	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	218.32660	0.21833	237.81550	0.23782	218.327	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	220.89130	0.22089	240.59820	0.24060	220.891	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,215.09130	1.21509	1,166.99820	1.16700	1,215.091	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,207.68160	1.20768	1,159.80040	1.15980	1,207.682	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	223.48160	0.22348	243.40040	0.24340	223.482	13.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	362.84340	0.36284	352.13260	0.35213	362.843	16.20	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Put	1,358.64340	1.35864	1,415.73260	1.41573	1,358.643	16.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.60820	15.60820	15.53330	15.53330		14.93	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	132.27910	0.13228	145.29520	0.14530	132.279	13.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,050.47910	2.05048	1,988.59520	1.98860	2,050.479	13.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,041.95610	2.04196	1,980.19770	1.98020	2,041.956	13.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	133.75610	0.13376	146.89770	0.14690	133.756	13.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,033.44600	2.03345	1,971.81080	1.97181	2,033.446	13.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	135.24600	0.13525	148.51080	0.14851	135.246	13.84	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.91630	15.91630	15.83810	15.83810		15.31	0.00	0	0.00

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 16/03/2015	Foreign Exchange Future	14.94	Put	489.95370	0.48995	529.89910	0.52990	489.954	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,466.25370	1.46625	1,427.99910	1.42800	1,466.254	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,460.14050	1.46014	1,422.02780	1.42203	1,460.140	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	493.84050	0.49384	533.92780	0.53393	493.841	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,454.04590	1.45405	1,416.07470	1.41607	1,454.046	14.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	497.74590	0.49775	537.97470	0.53797	497.746	14.22	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.69500	408.69500	408.67200	408.67200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.72700	414.72700	414.70800	414.70800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			479.69900	479.69900	479.86700	479.86700			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			486.77900	486.77900	486.95400	486.95400			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			437.62000	437.62000	437.73100	437.73100			0.00	0	728.00
ALBI	On 07/08/2014	Index Future			444.07900	444.07900	444.19600	444.19600			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			451.07300	451.07300	451.19600	451.19600			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74610	9.74610	9.70460	9.70460		11.91	974,610.00	100	16,407.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	282.62710	0.28263	250.83190	0.25083	282.627	12.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	26.52710	0.02653	36.23190	0.03623	26.527	12.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	28.22780	0.02823	38.35920	0.03836	28.228	12.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	274.32780	0.27433	242.95920	0.24296	274.328	12.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	266.11770	0.26612	235.18650	0.23519	266.118	12.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	30.01770	0.03002	40.58650	0.04059	30.018	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.82620	9.82620	9.78390	9.78390		11.89	0.00	0	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	675.45080	0.67545	639.82230	0.63982	675.451	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	49.25080	0.04925	55.92230	0.05592	49.251	11.93	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	318.15270	0.31815	295.33260	0.29533	318.153	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	191.95270	0.19195	211.43260	0.21143	191.953	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	225.89830	0.22590	208.31230	0.20831	225.898	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	289.69830	0.28970	314.41230	0.31441	289.698	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	221.81700	0.22182	204.49480	0.20449	221.817	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	295.61700	0.29562	320.59480	0.32059	295.617	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	217.79800	0.21780	200.73560	0.20074	217.798	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	301.59800	0.30160	326.83560	0.32684	301.598	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	914.41320	0.91441	952.26420	0.95226	914.413	13.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	40.61320	0.04061	36.16420	0.03616	40.613	13.09	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93090	9.93090	9.88580	9.88580		12.06	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	575.12990	0.57513	545.47450	0.54547	575.130	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	184.22990	0.18423	199.67450	0.19967	184.230	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	568.62770	0.56863	539.19340	0.53919	568.628	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	187.72770	0.18773	203.39340	0.20339	187.728	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	562.16950	0.56217	532.95460	0.53295	562.169	11.98	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	191.26950	0.19127	207.15460	0.20715	191.270	11.98	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03990	10.03990	9.99080	9.99080		12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	234.24500	0.23424	250.65550	0.25066	234.245	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	684.14500	0.68415	651.45550	0.65146	684.145	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	677.79980	0.67780	645.31090	0.64531	677.800	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	237.89980	0.23790	254.51090	0.25451	237.900	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	671.49150	0.67149	639.20390	0.63920	671.491	12.11	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	241.59150	0.24159	258.40390	0.25840	241.592	12.11	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.78480	9.78480	9.70960	9.70960		11.62	0.00	0	75.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	49.59480		0.04959		34.14230	0.03414	49.595	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	204.79480		0.20479		264.54230	0.26454	204.795	12.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	47.18530		0.04719		32.43780	0.03244	47.185	12.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	212.38530		0.21239		272.83780	0.27284	212.385	12.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	44.88000		0.04488		30.81140	0.03081	44.880	12.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	220.08000		0.22008		281.21140	0.28121	220.080	12.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.90460		9.90460		9.82770	9.82770		13.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	321.70450		0.32170		282.72510	0.28273	321.705	13.52	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	257.10450		0.25710		295.02510	0.29503	257.105	13.52	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	316.76630		0.31677		278.55980	0.27856	316.766	13.53	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	262.16630		0.26217		300.85980	0.30086	262.166	13.53	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	267.28210		0.26728		306.74920	0.30675	267.282	13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	311.88210		0.31188		274.44920	0.27445	311.882	13.54	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			277.65670		277.65670		-229.50240	-229.50240			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			900.25340		900.25340		841.26910	841.26910			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			982.48730		982.48730		918.34380	918.34380			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			92.59760		92.59760		97.66620	97.66620			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			507.25360		507.25360		458.56610	458.56610			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			867.62730		867.62730		809.81230	809.81230			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			104.56910		104.56910		96.33660	96.33660			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.19710		12.19710		12.15050	12.15050		13.52	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	911.03930		0.91104		864.99080	0.86499	911.039	17.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	3.93930		0.00394		4.49080	0.00449	3.939	17.00	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	901.14720		0.90115		855.10280	0.85510	901.147	16.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	4.04720		0.00405		4.60280	0.00460	4.047	16.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	891.25880		0.89126		845.21840	0.84522	891.259	16.81	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	4.15880		0.00416		4.71840	0.00472	4.159	16.81	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.38240		12.38240		12.33550	12.33550		14.09	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	874.59000		0.87459		839.93720	0.83994	874.590	13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	82.19000		0.08219		94.43720	0.09444	82.190	13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	866.51230		0.86651		831.94290	0.83194	866.512	13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	84.11230		0.08411		96.44290	0.09644	84.112	13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	858.46820		0.85847		823.98120	0.82398	858.468	13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	86.06820		0.08607		98.48120	0.09848	86.068	13.21	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.77610		1.77610		1.75750	1.75750		14.17	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	882.32810		0.08823		708.54370	0.07085	882.328	15.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	21.32810		0.00213		33.54370	0.00335	21.328	15.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	790.34020		0.07903		622.23540	0.06222	790.340	15.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	29.34020		0.00293		47.23540	0.00472	29.340	15.15	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	700.89120		0.07009		540.09960	0.05401	700.891	14.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	39.89120		0.00399		65.09960	0.00651	39.891	14.96	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.79710		1.79710		1.77860	1.77860		14.69	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,232.55680		0.12326		1,089.83980	0.10898	1,232.557	14.21	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	161.55680		0.01616		203.83980	0.02038	161.557	14.21	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,155.64880		0.11556		1,018.03660	0.10180	1,155.649	14.20	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	184.64880		0.01846		232.03660	0.02320	184.649	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	212.08960		0.02121		262.87370	0.02629	212.090	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,083.08960		0.10831		948.87370	0.09489	1,083.090	14.25	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			114.30633		114.30633		114.51742	114.51742			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	316.33000		0.31633		527.42000	0.52742	316.330		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	306.33000		0.30633		517.42000	0.51742	306.330		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	296.33000		0.29633		507.42000	0.50742	296.330		0.00	0	0.00
EL28	On 08/05/2014	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			116.00753		116.00753		116.22388	116.22388			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	2,017.53000		2.01753		2,233.88000	2.23388	2,017.530		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	2,007.53000		2.00753		2,223.88000	2.22388	2,007.530		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	1,997.53000		1.99753		2,213.88000	2.21388	1,997.530		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			9.81532		81.29151		9.80890	81.33806			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	2,034.70000		2.03470		1,988.15000	1.98815	2,034.700		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	1,959.41000		1.95941		1,912.86000	1.91286	1,959.410		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,884.22000		1.88422		1,837.67000	1.83767	1,884.220		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.91976		82.38304		9.91293	82.43171			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,545.06000		1.54506		1,593.73000	1.59373	1,545.060		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	1,614.10000		1.61410		1,662.77000	1.66277	1,614.100		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	1,683.05000		1.68305		1,731.72000	1.73172	1,683.050		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			10.01877		79.89741		10.01151	79.94830			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,865.24000		1.86524		1,916.13000	1.91613	1,865.240		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	1,932.70000		1.93270		1,983.59000	1.98359	1,932.700		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	2,000.06000		2.00006		2,050.95000	2.05095	2,000.060		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			436.57500		436.57500		436.64900	436.64900			0.00	0	298.00
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	54,150.00000		5.41500		53,410.00000	5.34100	54,150.000		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	54,250.00000		5.42500		53,510.00000	5.35100	54,250.000		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	54,350.00000		5.43500		53,610.00000	5.36100	54,350.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI			443.01900	443.01900		443.09700	443.09700			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	169,710.00000	16.97100	168,930.00000	16.89300	169,710.000	169,710.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	169,810.00000	16.98100	169,030.00000	16.90300	169,810.000	169,810.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	169,910.00000	16.99100	169,130.00000	16.91300	169,910.000	169,910.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			449.99600	449.99600	450.08000	450.08000				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	10,060.00000	1.00600	10,900.00000	1.09000	10,060.000	10,060.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	9,960.00000	0.99600	10,800.00000	1.08000	9,960.000	9,960.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	9,860.00000	0.98600	10,700.00000	1.07000	9,860.000	9,860.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			109.65002	109.65002	109.44497	109.44497				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	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	1,339.98000	1.33998	1,545.03000	1.54503	1,339.980	1,339.980		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	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	1,349.98000	1.34998	1,555.03000	1.55503	1,349.980	1,349.980		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	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	1,359.98000	1.35998	1,565.03000	1.56503	1,359.980	1,359.980		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			110.15966	110.15966	109.95340	109.95340				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	1,169.66000	1.16966	963.40000	0.96340	1,169.660	1,169.660		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	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	1,159.66000	1.15966	953.40000	0.95340	1,159.660	1,159.660		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	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	1,149.66000	1.14966	943.40000	0.94340	1,149.660	1,149.660		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	0.000		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			108.58994	108.58994	108.59584	108.59584				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	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	400.06000	0.40006	394.16000	0.39416	400.060	400.060		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	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	410.06000	0.41006	404.16000	0.40416	410.060	410.060		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	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	420.06000	0.42006	414.16000	0.41416	420.060	420.060		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			108.94334	108.94334	108.95120	108.95120				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	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	2,953.34000	2.95334	2,961.20000	2.96120	2,953.340	2,953.340		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	2,943.34000	2.94334	2,951.20000	2.95120	2,943.340	2,943.340		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	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	2,933.34000	2.93334	2,941.20000	2.94120	2,933.340	2,933.340		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	0.000		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			106.04948	106.04948	105.35223	105.35223				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	1,709.48000	1.70948	1,012.23000	1.01223	1,709.480	1,709.480		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	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	1,699.48000	1.69948	1,002.23000	1.00223	1,699.480	1,699.480		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	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	1,689.48000	1.68948	992.23000	0.99223	1,689.480	1,689.480		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	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			107.62784	107.62784	106.92178	106.92178				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	3,197.84000	3.19784	2,491.78000	2.49178	3,197.840	3,197.840		0.00	0	0.00

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 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	3,187.84000		3.18784	2,481.78000	2.48178		3,187.840		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put		0.00000	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	3,177.84000		3.17784	2,471.78000	2.47178		3,177.840		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put		0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			108.00054		108.00054	107.28537	107.28537				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	3,570.54000		3.57054	2,855.37000	2.85537		3,570.540		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put		0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	3,560.54000		3.56054	2,845.37000	2.84537		3,560.540		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put		0.00000	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	3,550.54000		3.55054	2,835.37000	2.83537		3,550.540		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put		0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			113.64074		113.64074	113.64644	113.64644				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	1,349.26000		1.34926	1,343.56000	1.34356		1,349.260		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	1,359.26000		1.35926	1,353.56000	1.35356		1,359.260		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	1,369.26000		1.36926	1,363.56000	1.36356		1,369.260		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.92838		113.92838	113.93625	113.93625				0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,938.38000		1.93838	1,946.25000	1.94625		1,938.380		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	1,928.38000		1.92838	1,936.25000	1.93625		1,928.380		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	1,918.38000		1.91838	1,926.25000	1.92625		1,918.380		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			200.48600		200.48600	200.21200	200.21200				0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future			203.47000		203.47000	203.19300	203.19300				0.00	0	90.00
IGOV	On 06/11/2014	Index Future			206.69800		206.69800	206.41900	206.41900				0.00	0	0.00
ILBI	On 08/05/2014	Index Future			542.86400		542.86400	542.11700	542.11700				0.00	0	0.00
ILBI	On 07/08/2014	Index Future			550.72400		550.72400	549.96700	549.96700				0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.75000		94.25000	5.75000	94.25000				0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.94000		94.06000	5.94000	94.06000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.04000		93.96000	6.04000	93.96000				0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.36000		93.64000	6.36000	93.64000				10,628,800.00	455	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.46000		93.54000	6.46000	93.54000				0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.73000		93.27000	6.73000	93.27000				13,987,500.00	600	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.83000		93.17000	6.83000	93.17000				41,913,000.00	1,800	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.41000		92.59000	7.41000	92.59000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.67000		92.33000	7.67000	92.33000				0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.81000		92.19000	7.81000	92.19000				4,607,000.00	200	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.96000		92.04000	7.96000	92.04000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.10000		91.90000	8.10000	91.90000				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.02680		9.02680	8.96280	8.96280			10.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	886.93050		0.88693	823.04090	0.82304		886.931	15.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.13050		0.00013	0.24090	0.00024		0.131	15.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	876.93920		0.87694	813.05610	0.81306		876.939	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.13920		0.00014		0.25610	0.00026	0.139	15.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	866.94840		0.86695		803.07220	0.80307	866.948	15.14	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.14840		0.00015		0.27220	0.00027	0.148	15.14	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.10970		9.10970		9.04400	9.04400		10.23	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	689.21920		0.68922		631.76830	0.63177	689.219	10.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	19.51920		0.01952		27.76830	0.02777	19.519	10.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	20.34590		0.02035		28.85830	0.02886	20.346	10.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	680.04590		0.68005		622.85830	0.62286	680.046	10.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	670.90330		0.67090		613.98440	0.61398	670.903	10.32	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	21.20330		0.02120		29.98440	0.02998	21.203	10.32	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36790		1.36790		1.37580	1.37580			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36790		1.36790		1.37580	1.37580			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.41720		9.41720	0.10618	9.51060	9.51060		15.20	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	57.20730		0.00572	0.10618	69.51270	0.00695	57.207	16.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	6,285.20730		0.62852	0.10618	5,363.51270	0.53635	6,285.207	16.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	55.19660		0.00552	0.10618	67.38190	0.00674	55.197	16.11	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	6,383.19660		0.63832	0.10618	5,461.38190	0.54614	6,383.197	16.11	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	6,481.27220		0.64813	0.10618	5,559.34430	0.55593	6,481.272	16.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	53.27220		0.00533	0.10618	65.34430	0.00653	53.272	16.21	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.33019		109.87650		7.33486	109.87031		2.46	0.00	0	22,526.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,893.69000		2.89369		2,899.99000	2.89999	2,893.690	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.63000		0.00263		2.74000	0.00274	2.630	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.72000		0.00272		2.84000	0.00284	2.720	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,880.02000		2.88002		2,886.33000	2.88633	2,880.020	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.82000		0.00282		2.94000	0.00294	2.820	2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,866.36000		2.86636		2,872.67000	2.87267	2,866.360	2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.65570		111.49846		7.65969	111.49416		2.16	780,489,220.00	7,000	13,000.00
R157	On 07/08/2014	Bond Future	6.74	Call	252.38000		0.25238		252.82000	0.25282	252.380	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,245.86000		1.24586		1,250.60000	1.25060	1,245.860	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	255.25000		0.25525		255.69000	0.25569	255.250	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,237.81000		1.23781		1,242.55000	1.24255	1,237.810	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	258.15000		0.25815		258.58000	0.25858	258.150	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,229.79000		1.22979		1,234.52000	1.23452	1,229.790	2.11	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.06387		106.44094		8.06667	106.43862		1.88	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	147.91000		0.14791		148.33000	0.14833	147.910	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,722.96000		1.72296		1,725.70000	1.72570	1,722.960	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	149.33000		0.14933		149.76000	0.14976	149.330	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,715.87000		1.71587		1,718.62000	1.71862	1,715.870	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,708.81000		1.70881		1,711.55000	1.71155	1,708.810	1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	150.77000		0.15077		151.19000	0.15119	150.770	1.84	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.60236		118.53721		8.61075	118.46708		14.48	5,926,860.50	50	51,204.00
R186	On 08/05/2014	Bond Future	7.09	Call	125.58000		0.12558		127.30000	0.12730	125.580	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,811.88000		13.81188		13,883.73000	13.88373	13,811.880	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	129.27000		0.12927		131.01000	0.13101	129.270	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,717.83000		13.71783		13,789.70000	13.78970	13,717.830	14.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	133.05000		0.13305		134.81000	0.13481	133.050	14.14	0.00	0	0.00

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	7.11	Put	13,623.98000		13.62398	13,695.87000	13.69587	13,623.980	14.14	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.50	Call	373.81000		0.37381	375.86000	0.37586	373.810	14.14	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	7.50	Put	10,135.29000		10.13529	10,207.47000	10.20747	10,135.290	14.14	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.25	Call	1,755.55000		1.75555	1,750.12000	1.75012	1,755.550	14.31	0.00	0	10,000.00	
R186	On 08/05/2014	Bond Future	8.25	Put	4,755.95000		4.75595	4,820.65000	4.82065	4,755.950	14.31	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.40	Call	2,237.55000		2.23755	0.00000	0.00000	2,237.550	14.36	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.40	Put	3,947.40000		3.94740	0.00000	0.00000	3,947.400	14.36	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Call	2,600.97000		2.60097	2,589.29000	2.58929	2,600.970	14.39	0.00	0	900.00	
R186	On 08/05/2014	Bond Future	8.50	Put	3,461.44000		3.46144	3,519.89000	3.51989	3,461.440	14.39	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	8.75	Call	3,656.26000		3.65626	3,636.73000	3.63673	3,656.260	14.48	0.00	0	6,000.00	
R186	On 08/05/2014	Bond Future	8.75	Put	2,430.94000		2.43094	2,481.54000	2.48154	2,430.940	14.48	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.80	Call	3,892.33000		3.89233	3,871.10000	3.87110	3,892.330	14.50	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.80	Put	2,256.21000		2.25621	2,305.11000	2.30511	2,256.210	14.50	0.00	0	900.00	
R186	On 08/05/2014	Bond Future	9.00	Call	4,908.89000		4.90889	4,880.65000	4.88065	4,908.890	14.60	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.00	Put	1,650.36000		1.65036	1,692.25000	1.69225	1,650.360	14.60	0.00	0	400.00	
R186	On 08/05/2014	Bond Future	9.10	Call	5,456.83000		5.45683	5,425.03000	5.42503	5,456.830	14.65	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.10	Put	1,399.41000		1.39941	1,437.74000	1.43774	1,399.410	14.65	0.00	0	1,500.00	
R186	On 08/05/2014	Bond Future	9.25	Call	6,321.68000		6.32168	6,284.64000	6.28464	6,321.680	14.72	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.25	Put	1,081.03000		1.08103	1,114.12000	1.11412	1,081.030	14.72	0.00	0	10,000.00	
R186	On 08/05/2014	Bond Future	9.75	Call	9,474.98000		9.47498	9,422.81000	9.42281	9,474.980	14.96	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.75	Put	417.47000		0.41747	435.43000	0.43543	417.470	14.96	0.00	0	6,000.00	
R186	On 07/08/2014	Bond Future			8.69302		114.99324	8.70147	114.92412		14.44	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	2,946.71000		2.94671	2,932.20000	2.93220	2,946.710	14.28	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	6,312.40000		6.31240	6,367.01000	6.36701	6,312.400	14.28	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	2,978.93000		2.97893	2,964.24000	2.96424	2,978.930	14.29	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	6,259.44000		6.25944	6,313.87000	6.31387	6,259.440	14.29	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	3,011.36000		3.01136	2,996.50000	2.99650	3,011.360	14.29	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	6,206.77000		6.20677	6,261.03000	6.26103	6,206.770	14.29	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	5,381.81000		5.38181	5,354.84000	5.35484	5,381.810	14.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,545.58000		3.54558	3,587.73000	3.58773	3,545.580	14.53	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.77325		116.80660	8.78176	116.73843		14.04	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	3,258.41000		3.25841	3,243.06000	3.24306	3,258.410	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	8,496.11000		8.49611	8,548.93000	8.54893	8,496.110	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	3,287.81000		3.28781	3,272.33000	3.27233	3,287.810	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	8,440.20000		8.44020	8,492.89000	8.49289	8,440.200	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	3,317.37000		3.31737	3,301.75000	3.30175	3,317.370	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	8,384.54000		8.38454	8,437.09000	8.43709	8,384.540	13.84	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	4,030.55000		4.03055	4,067.47000	4.06747	4,030.550	14.24	0.00	0	2,010.00	
R186	On 06/11/2014	Bond Future	9.17	Call	7,148.41000		7.14841	7,117.16000	7.11716	7,148.410	14.24	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R197	On 08/05/2014	Bond Future			273.64097		273.64097	273.23443	273.23443		0.00	0.00	0	2,049.00	
R197	On 08/05/2014	Bond Future	249.99	Call	23,650.97000		23.65097	23,244.43000	23.24443	23,650.970	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	23,640.97000		23.64097	23,234.43000	23.23443	23,640.970	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	23,630.97000		23.63097	23,224.43000	23.22443	23,630.970	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			271.90988		271.90988	271.50220	271.50220		0.00	0.00	0	0.00	
R197	On 07/08/2014	Bond Future	269.99	Put	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
R197	On 07/08/2014	Bond Future	269.99	Call	1,919.88000		1.91988		1,512.20000	1.51220	1,919.880		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	1,909.88000		1.90988		1,502.20000	1.50220	1,909.880		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	1,899.88000		1.89988		1,492.20000	1.49220	1,899.880		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.72526		104.61041		6.73646	104.60377		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,195.05000		1.19505		1,201.75000	1.20175	1,195.050	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.27000		0.00427		4.33000	0.00433	4.270	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	4.39000		0.00439		4.45000	0.00445	4.390	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,189.11000		1.18911		1,195.81000	1.19581	1,189.110	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	4.51000		0.00451		4.58000	0.00458	4.510	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,183.17000		1.18317		1,189.88000	1.18988	1,183.170	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.20749		101.74312		7.22143	101.73815		0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	43.09000		0.04309		42.83000	0.04283	43.090	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	730.23000		0.73023		734.94000	0.73494	730.230	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	43.58000		0.04358		43.32000	0.04332	43.580	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	727.11000		0.72711		731.82000	0.73182	727.110	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	44.07000		0.04407		43.81000	0.04381	44.070	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	724.00000		0.72400		728.71000	0.72871	724.000	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			213.22606		213.22606		212.29737	212.29737		12.35	0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	3,990.71000		3.99071		3,616.97000	3.61697	3,990.710	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,754.65000		5.75465		6,309.60000	6.30960	5,754.650	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	3,986.40000		3.98640		3,612.96000	3.61296	3,986.400	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	5,760.34000		5.76034		6,315.59000	6.31559	5,760.340	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	3,982.10000		3.98210		3,608.95000	3.60895	3,982.100	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,766.04000		5.76604		6,321.58000	6.32158	5,766.040	12.80	0.00	0	0.00
R202	On 07/08/2014	Bond Future			213.31677		213.31677		212.37788	212.37788		12.20	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	4,706.36000		4.70636		5,080.05000	5.08005	4,706.360	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	10,033.13000		10.03313		9,467.93000	9.46793	10,033.130	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	10,027.11000		10.02711		9,462.12000	9.46212	10,027.110	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	4,710.34000		4.71034		5,084.24000	5.08424	4,710.340	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	10,021.09000		10.02109		9,456.31000	9.45631	10,021.090	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	4,714.32000		4.71432		5,088.43000	5.08843	4,714.320	12.60	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.52900		96.78548		8.52218	96.82584		12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	371.87000		0.37187		386.03000	0.38603	371.870	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,141.04000		6.14104		6,114.84000	6.11484	6,141.040	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	380.39000		0.38039		394.76000	0.39476	380.390	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,085.81000		6.08581		6,059.82000	6.05982	6,085.810	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	389.06000		0.38906		403.64000	0.40364	389.060	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,030.78000		6.03078		6,005.00000	6.00500	6,030.780	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.63125		98.10124		8.62385	98.14392		11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,535.43000		3.53543		3,522.55000	3.52255	3,535.430	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,716.50000		2.71650		2,746.30000	2.74630	2,716.500	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,743.15000		2.74315		2,773.09000	2.77309	2,743.150	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,503.81000		3.50381		3,491.07000	3.49107	3,503.810	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,769.96000		2.76996		2,800.03000	2.80003	2,769.960	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,472.39000		3.47239		3,459.78000	3.45978	3,472.390	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.72632		95.72642		8.71830	95.77147		11.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future	8.59	Call	3,273.96000		3.27396	3,303.04000	3.30304		3,273.960	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,043.38000		4.04338	4,027.41000	4.02741		4,043.380	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,300.37000		3.30037	3,329.57000	3.32957		3,300.370	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,013.08000		4.01308	3,997.23000	3.99723		4,013.080	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,326.90000		3.32690	3,356.21000	3.35621		3,326.900	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	3,982.94000		3.98294	3,967.20000	3.96720		3,982.940	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			7.86659		102.41255	7.88348	102.36343			5.82	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	5.74	Call	6.47000		0.00647	6.48000	0.00648		6.470	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,434.43000		6.43443	6,483.56000	6.48356		6,434.430	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	6.70000		0.00670	6.70000	0.00670		6.700	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,403.28000		6.40328	6,452.40000	6.45240		6,403.280	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	6.94000		0.00694	6.94000	0.00694		6.940	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,372.14000		6.37214	6,421.26000	6.42126		6,372.140	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	154.83000		0.15483	152.46000	0.15246		154.830	5.67	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,196.93000		3.19693	3,243.68000	3.24368		3,196.930	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	494.88000		0.49488	486.41000	0.48641		494.880	5.73	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,863.75000		1.86375	1,904.40000	1.90440		1,863.750	5.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.03677		103.92423	8.05456	103.87618			5.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	398.00000		0.39800	391.80000	0.39180		398.000	5.37	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,696.94000		3.69694	3,738.79000	3.73879		3,696.940	5.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	701.08000		0.70108	690.73000	0.69073		701.080	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,744.07000		2.74407	2,781.77000	2.78177		2,744.070	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	709.34000		0.70934	698.88000	0.69888		709.340	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,724.63000		2.72463	2,762.22000	2.76222		2,724.630	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	717.66000		0.71766	707.10000	0.70710		717.660	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,705.27000		2.70527	2,742.76000	2.74276		2,705.270	5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.20345		101.39712	8.22227	101.35019			5.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	565.14000		0.56514	557.21000	0.55721		565.140	5.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,039.28000		4.03928	4,078.28000	4.07828		4,039.280	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	570.71000		0.57071	562.71000	0.56271		570.710	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,018.83000		4.01883	4,057.76000	4.05776		4,018.830	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	576.32000		0.57632	568.25000	0.56825		576.320	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	3,998.42000		3.99842	4,037.28000	4.03728		3,998.420	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	646.95000		0.64695	638.01000	0.63801		646.950	5.23	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,757.51000		3.75751	3,795.50000	3.79550		3,757.510	5.23	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.00571		93.86161	8.99349	93.95720			0.00	0.00	0	1,681.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	122.92000		0.12292	27.33000	0.02733		122.920	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000	50.94000	0.05094		0.000	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	44.65000		0.04465	0.00000	0.00000		44.650	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	33.53000		0.03353	129.12000	0.12912		33.530	0.00	0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.09742		91.23924	9.08458	91.33788			0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	829.98000		0.82998	731.34000	0.73134		829.980	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	752.26000		0.75226	653.62000	0.65362		752.260	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	674.63000		0.67463	575.99000	0.57599		674.630	0.00	0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.17517		92.67854	9.16169	92.78047			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
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,414.71000		1.41471		1,312.78000	1.31278	1,414.710		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,337.50000		1.33750		1,235.57000	1.23557	1,337.500		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,260.38000		1.26038		1,158.45000	1.15845	1,260.380		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.19112		95.82836		9.18385	95.89361			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,582.66000		1.58266		1,647.91000	1.64791	1,582.660		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,669.86000		1.66986		1,735.11000	1.73511	1,669.860		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	1,756.92000		1.75692		1,822.17000	1.82217	1,756.920		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.27735		92.98459		9.26967	93.05239			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	2,132.86000		2.13286		2,065.06000	2.06506	2,132.860		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,041.42000		2.04142		1,973.62000	1.97362	2,041.420		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	1,950.12000		1.95012		1,882.32000	1.88232	1,950.120		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.35070		94.33431		9.34259	94.40493			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,878.44000		2.87844		2,949.06000	2.94906	2,878.440		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	2,961.06000		2.96106		3,031.68000	3.03168	2,961.060		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	3,043.56000		3.04356		3,114.18000	3.11418	3,043.560		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			8.12190		102.66857		8.13226	102.62951		7.51	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	9.58000		0.00958		9.79000	0.00979	9.580	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,254.88000		8.25488		8,294.15000	8.29415	8,254.880	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	9.92000		0.00992		10.13000	0.01013	9.920	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,213.67000		8.21367		8,252.94000	8.25294	8,213.670	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	10.26000		0.01026		10.48000	0.01048	10.260	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,172.47000		8.17247		8,211.75000	8.21175	8,172.470	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.26947		100.15071		8.28006	100.11282		7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	789.18000		0.78918		783.72000	0.78372	789.180	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,812.45000		3.81245		3,844.88000	3.84488	3,812.450	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	799.29000		0.79929		793.75000	0.79375	799.290	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,785.45000		3.78545		3,817.80000	3.81780	3,785.450	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	809.48000		0.80948		803.87000	0.80387	809.480	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,758.54000		3.75854		3,790.82000	3.79082	3,758.540	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,182.08000		1.18208		1,173.81000	1.17381	1,182.080	7.23	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,952.64000		2.95264		2,982.26000	2.98226	2,952.640	7.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.40462		101.72975		8.41544	101.69311		7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	725.00000		0.72500		720.49000	0.72049	725.000	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,663.35000		5.66335		5,695.48000	5.69548	5,663.350	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	732.26000		0.73226		727.71000	0.72771	732.260	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,634.66000		5.63466		5,666.75000	5.66675	5,634.660	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	739.59000		0.73959		734.99000	0.73499	739.590	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,606.04000		5.60604		5,638.08000	5.63808	5,606.040	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,781.95000		1.78195		1,771.28000	1.77128	1,781.950	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,198.91000		3.19891		3,224.88000	3.22488	3,198.910	7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014		Bond Future	9.29993	96.09622		9.28217	96.26947			0.00	0	13,552.00
R2048	On 08/05/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	9.04	Put	2,593.69000	2.59369		2,420.44000	2.42044	2,593.690		0.00	0	0.00
R2048	On 08/05/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	9.05	Put	2,491.56000	2.49156		2,318.31000	2.31831	2,491.560		0.00	0	0.00
R2048	On 08/05/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	9.06	Put	2,389.62000	2.38962		2,216.37000	2.21637	2,389.620		0.00	0	0.00
R2048	On 07/08/2014		Bond Future	9.37927	97.39316		9.36079	97.57065			0.00	0	0.00
R2048	On 07/08/2014	9.64	Call	2,441.28000	2.44128		2,618.77000	2.61877	2,441.280		0.00	0	0.00
R2048	On 07/08/2014	9.64	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	9.65	Call	2,532.63000	2.53263		2,710.12000	2.71012	2,532.630		0.00	0	0.00
R2048	On 07/08/2014	9.65	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	9.66	Call	2,623.81000	2.62381		2,801.30000	2.80130	2,623.810		0.00	0	0.00
R2048	On 07/08/2014	9.66	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014		Bond Future	9.45296	94.50233		9.43373	94.68442			0.00	0	0.00
R2048	On 06/11/2014	9.72	Call	2,463.89000	2.46389		2,645.98000	2.64598	2,463.890		0.00	0	0.00
R2048	On 06/11/2014	9.72	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	9.73	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	9.73	Call	2,553.87000	2.55387		2,735.96000	2.73596	2,553.870		0.00	0	0.00
R2048	On 06/11/2014	9.74	Call	2,643.68000	2.64368		2,825.77000	2.82577	2,643.680		0.00	0	0.00
R2048	On 06/11/2014	9.74	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014		Bond Future	8.32717	97.55311		8.32140	97.57804		9.14	0.00	0	19,048.00
R207	On 08/05/2014	6.19	Call	9.68000	0.00968		10.47000	0.01047	9.680	8.90	0.00	0	0.00
R207	On 08/05/2014	6.19	Put	9,814.70000	9.81470		9,790.56000	9.79056	9,814.700	8.90	0.00	0	0.00
R207	On 08/05/2014	6.20	Call	10.03000	0.01003		10.84000	0.01084	10.030	8.90	0.00	0	0.00
R207	On 08/05/2014	6.20	Put	9,766.39000	9.76639		9,742.27000	9.74227	9,766.390	8.90	0.00	0	0.00
R207	On 08/05/2014	6.21	Call	10.38000	0.01038		11.22000	0.01122	10.380	8.90	0.00	0	0.00
R207	On 08/05/2014	6.21	Put	9,718.10000	9.71810		9,694.01000	9.69401	9,718.100	8.90	0.00	0	0.00
R207	On 07/08/2014		Bond Future	8.46306	95.35171		8.45655	95.37868		8.92	0.00	0	0.00
R207	On 07/08/2014	7.69	Call	988.61000	0.98861		1,002.40000	1.00240	988.610	8.76	0.00	0	0.00
R207	On 07/08/2014	7.69	Put	4,257.98000	4.25798		4,244.80000	4.24480	4,257.980	8.76	0.00	0	0.00
R207	On 07/08/2014	7.70	Call	1,000.84000	1.00084		1,014.72000	1.01472	1,000.840	8.76	0.00	0	0.00
R207	On 07/08/2014	7.70	Put	4,227.05000	4.22705		4,213.96000	4.21396	4,227.050	8.76	0.00	0	0.00
R207	On 07/08/2014	7.71	Call	1,013.17000	1.01317		1,027.15000	1.02715	1,013.170	8.76	0.00	0	0.00
R207	On 07/08/2014	7.71	Put	4,196.24000	4.19624		4,183.25000	4.18325	4,196.240	8.76	0.00	0	0.00
R207	On 06/11/2014		Bond Future	8.58124	96.85535		8.57391	96.88448		8.67	0.00	0	0.00
R207	On 06/11/2014	7.34	Call	953.94000	0.95394		965.32000	0.96532	953.940	8.46	0.00	0	0.00
R207	On 06/11/2014	7.34	Put	6,046.19000	6.04619		6,028.44000	6.02844	6,046.190	8.46	0.00	0	0.00
R207	On 06/11/2014	7.35	Call	963.41000	0.96341		974.86000	0.97486	963.410	8.46	0.00	0	0.00
R207	On 06/11/2014	7.35	Put	6,013.32000	6.01332		5,995.64000	5.99564	6,013.320	8.46	0.00	0	0.00
R207	On 06/11/2014	7.36	Call	972.95000	0.97295		984.47000	0.98447	972.950	8.46	0.00	0	0.00
R207	On 06/11/2014	7.36	Put	5,980.54000	5.98054		5,962.93000	5.96293	5,980.540	8.46	0.00	0	0.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014		Bond Future	8.43730	92.10565		8.43631	92.11046		10.67	2,026,324.30	22	11,020.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.29	Call	8.82000		0.00882		9.41000	0.00941	8.820	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,224.82000		11.22482	11,220.60000	11.22060	11,224.820	11,224.820	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	9.15000		0.00915	9.75000	0.00975	9.150	9.150	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,169.14000		11.16914	11,164.93000	11.16493	11,169.140	11,169.140	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	9.49000		0.00949	10.11000	0.01011	9.490	9.490	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,113.49000		11.11349	11,109.30000	11.10930	11,113.490	11,113.490	10.40	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.55430		93.46536	8.55291	93.47190			10.47	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,169.68000		1.16968	1,178.50000	1.17850	1,169.680	1,169.680	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,853.72000		4.85372	4,856.00000	4.85600	4,853.720	4,853.720	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,818.42000		4.81842	4,820.74000	4.82074	4,818.420	4,818.420	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,183.75000		1.18375	1,192.61000	1.19261	1,183.750	1,183.750	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,197.94000		1.19794	1,206.85000	1.20685	1,197.940	1,197.940	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,783.28000		4.78328	4,785.65000	4.78565	4,783.280	4,783.280	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	2,005.94000		2.00594	2,016.65000	2.01665	2,005.940	2,005.940	10.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,307.53000		3.30753	3,311.70000	3.31170	3,307.530	3,307.530	10.42	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.66176		91.53919	8.65993	91.54751			10.32	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,077.34000		1.07734	1,084.17000	1.08417	1,077.340	1,077.340	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	6,849.23000		6.84923	6,847.74000	6.84774	6,849.230	6,849.230	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,088.19000		1.08819	1,095.06000	1.09506	1,088.190	1,088.190	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	6,811.05000		6.81105	6,809.60000	6.80960	6,811.050	6,811.050	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,099.13000		1.09913	1,106.03000	1.10603	1,099.130	1,099.130	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,772.98000		6.77298	6,771.56000	6.77156	6,772.980	6,772.980	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,775.24000		2.77524	2,785.38000	2.78538	2,775.240	2,775.240	10.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,514.69000		3.51469	3,516.51000	3.51651	3,514.690	3,514.690	10.26	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.12495		73.68644	9.11753	73.74122			20.47	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	7.84	Call	196.80000		0.19680	207.01000	0.20701	196.800	196.800	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,722.42000		10.72242	10,677.85000	10.67785	10,722.420	10,722.420	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	202.26000		0.20226	212.68000	0.21268	202.260	202.260	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,637.22000		10.63722	10,592.86000	10.59286	10,637.220	10,637.220	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,552.29000		10.55229	10,508.13000	10.50813	10,552.290	10,552.290	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	207.85000		0.20785	218.47000	0.21847	207.850	207.850	19.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	933.85000		0.93385	962.33000	0.96233	933.850	933.850	20.11	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,781.64000		5.78164	5,755.34000	5.75534	5,781.640	5,781.640	20.11	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,214.58000		2.21458	2,258.45000	2.25845	2,214.580	2,214.580	20.35	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,145.64000		3.14564	3,134.73000	3.13473	3,145.640	3,145.640	20.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,498.33000		1.49833	1,497.51000	1.49751	1,498.330	1,498.330	20.64	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,185.32000		4.18532	4,239.28000	4.23928	4,185.320	4,185.320	20.64	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,791.97000		4.79197	4,847.42000	4.84742	4,791.970	4,791.970	20.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,209.87000		1.20987	1,210.54000	1.21054	1,209.870	1,209.870	20.73	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,378.03000		5.37803	5,434.50000	5.43450	5,378.030	5,378.030	20.81	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	985.61000		0.98561	987.30000	0.98730	985.610	985.610	20.81	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	826.60000		0.82660	828.89000	0.82889	826.600	826.600	20.88	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,882.86000		5.88286	5,939.93000	5.93993	5,882.860	5,882.860	20.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.20216		74.77430	9.19435	74.83116			20.94	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,600.81000		3.60081	3,641.05000	3.64105	3,600.810	3,600.810	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,795.78000		4.79578	4,779.16000	4.77916	4,795.780	4,795.780	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,633.76000		3.63376	3,674.17000	3.67417	3,633.760	3,633.760	20.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,754.15000		4.75415	4,737.70000	4.73770	4,754.150	4,754.150	20.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Call	3,666.87000	3.66687	3,707.45000	3.70745	3,666.870	20.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,712.80000	4.71280	4,696.52000	4.69652	4,712.800	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.27236	72.80548	9.26413	72.86463		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,135.84000	4.13584	4,173.63000	4.17363	4,135.840	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,209.32000	6.20932	6,187.96000	6.18796	6,209.320	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,167.27000	4.16727	4,205.21000	4.20521	4,167.270	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,165.75000	6.16575	6,144.54000	6.14454	6,165.750	20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,198.82000	4.19882	4,236.90000	4.23690	4,198.820	20.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,122.41000	6.12241	6,101.34000	6.10134	6,122.410	20.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			158.82441	158.82441	159.11833	159.11833			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	1,165.59000	1.16559	871.67000	0.87167	1,165.590		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	1,175.59000	1.17559	881.67000	0.88167	1,175.590		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	1,185.59000	1.18559	891.67000	0.89167	1,185.590		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future			161.18807	161.18807	161.48898	161.48898			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	2,198.07000	2.19807	2,498.98000	2.49898	2,198.070		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	2,188.07000	2.18807	2,488.98000	2.48898	2,188.070		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	2,178.07000	2.17807	2,478.98000	2.47898	2,178.070		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.56348	127.56348	127.58467	127.58467			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	2,426.52000	2.42652	2,405.33000	2.40533	2,426.520		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	2,436.52000	2.43652	2,415.33000	2.41533	2,436.520		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	2,446.52000	2.44652	2,425.33000	2.42533	2,446.520		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.90404	127.90404	127.92774	127.92774			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	85.96000	0.08596	62.26000	0.06226	85.960		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	95.96000	0.09596	72.26000	0.07226	95.960		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	105.96000	0.10596	82.26000	0.08226	105.960		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 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			128.95462	128.95462	128.96540	128.96540			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,035.38000	3.03538	3,024.60000	3.02460	3,035.380		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 08/05/2014	Bond Future	132.00	Put	3,045.38000		3.04538	3,034.60000	3.03460		3,045.380		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	3,055.38000		3.05538	3,044.60000	3.04460		3,055.380		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.16382		129.16382	129.17696	129.17696				0.00	0	0.00
R212	On 07/08/2014	Bond Future			173.82000		0.17382	186.96000	0.18696		173.820		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	163.82000		0.16382	176.96000	0.17696		163.820		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	153.82000		0.15382	166.96000	0.16696		153.820		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		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			8.97219		84.43986	8.95964	84.53427			18.34	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	186.29000		0.18629	198.77000	0.19877		186.290		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,138.60000		11.13860	11,056.67000	11.05667		11,138.600		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	191.41000		0.19141	204.14000	0.20414		191.410		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,054.02000		11.05402	10,972.34000	10.97234		11,054.020		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	196.64000		0.19664	209.64000	0.20964		196.640		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,969.67000		10.96967	10,888.26000	10.88826		10,969.670		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.05373		85.68609	9.04059	85.78338			18.36	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,427.14000		3.42714	3,485.13000	3.48513		3,427.140		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,030.48000		5.03048	4,991.18000	4.99118		5,030.480		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,459.73000		3.45973	3,518.01000	3.51801		3,459.730		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	4,987.06000		4.98706	4,948.05000	4.94805		4,987.060		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,492.50000		3.49250	3,551.07000	3.55107		3,492.500		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,943.91000		4.94391	4,905.19000	4.90519		4,943.910		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.12912		83.49372	9.11537	83.59405			18.36	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,101.09000		4.10109	4,157.67000	4.15767		4,101.090		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,248.36000		6.24836	6,204.61000	6.20461		6,248.360		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,132.82000		4.13282	4,189.64000	4.18964		4,132.820		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,204.48000		6.20448	6,160.97000	6.16097		6,204.480		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,164.68000		4.16468	4,221.74000	4.22174		4,164.680		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,160.82000		6.16082	6,117.55000	6.11755		6,160.820		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.20746		74.51917	9.19985	74.57748			21.74	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,094.88000		2.09488	2,139.34000	2.13934		2,094.880		0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	3,792.17000		3.79217	3,778.32000	3.77832		3,792.170		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,126.55000		2.12655	2,171.30000	2.17130		2,126.550		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,744.36000		3.74436	3,730.80000	3.73080		3,744.360		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,158.50000		2.15850	2,203.55000	2.20355		2,158.500		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,696.96000		3.69696	3,683.70000	3.68370		3,696.960		0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.28347		75.52580	9.27546	75.58631			21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,345.51000		5.34551	5,394.85000	5.39485		5,345.510		0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,451.29000		3.45129	3,440.12000	3.44012		3,451.290		0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,385.95000		5.38595	5,435.44000	5.43544		5,385.950		0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,419.58000		3.41958	3,408.56000	3.40856		3,419.580		0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,426.52000		5.42652	5,476.14000	5.47614		5,426.520		0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,388.12000		3.38812	3,377.23000	3.37723		3,388.120		0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.35383		73.42826	9.34541	73.49106			21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,346.00000		6.34600	6,393.82000	6.39382		6,346.000		0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,264.88000		4.26488	4,249.90000	4.24990		4,264.880		0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,385.09000		6.38509	6,433.03000	6.43303		6,385.090		0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,233.07000		4.23307	4,218.21000	4.21821		4,233.070		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.66	Call	6,424.25000	6.42425	6,472.31000	6.47231	6,424.250	21.84	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,201.46000	4.20146	4,186.72000	4.18672	4,201.460	21.84	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,451.48000	21,451.48000	21,294.82000	21,294.82000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.85580	4.85580	4.85500	4.85500		12.63	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	18.00320	0.01800	16.64230	0.01664	18.003	14.26	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	152.20320	0.15220	151.64230	0.15164	152.203	14.26	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	160.67260	0.16067	160.16630	0.16017	160.673	14.38	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	16.47260	0.01647	15.16630	0.01517	16.473	14.38	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	15.06770	0.01507	13.81590	0.01382	15.068	14.50	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	169.26770	0.16927	168.81590	0.16882	169.268	14.50	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.79620	4.79620	4.79310	4.79310		12.77	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	49.04240	0.04904	46.63820	0.04664	49.042	13.00	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	292.84240	0.29284	293.53820	0.29354	292.842	13.00	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	46.86460	0.04686	44.51670	0.04452	46.865	13.01	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	300.66460	0.30066	301.41670	0.30142	300.665	13.01	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	44.96040	0.04496	42.66950	0.04267	44.960	13.04	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	308.76040	0.30876	309.56950	0.30957	308.760	13.04	0.00	0	0.00

Total for Derivatives : **1,867,682,145.05** **141,078** **4 233 844.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.91008			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.65000	105.37064	7.65000	105.30511			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.18563			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.19500	104.43637	9.19500	104.35858			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.05304			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.14868			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			10.06000	95.80887	10.06000	95.73097			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.95000	103.65437	7.95000	103.58741		15,900,000,000,000.00	2,000,000,000	7,250,000,000.00	
AB07	On 07/03/2014	Spot Bond			6.95000	108.71720	6.95000	99.86689			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.53491			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.34000	105.90925	9.34000	105.82915			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.56000	136.40262	1.56000	136.35532			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.67000	125.47725	2.67000	256.79385		53,400,000,000.00	20,000,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01433			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27910			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75774			0.00	1,000,000,000	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31827			0.00	200,000,000	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.37811			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.41786			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.90362			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		8.41000	108.35917		8.41000	108.28522			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.28992			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		8.20000	104.76794		8.20000	104.69818			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.72899			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17736			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92635			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79618			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.03201			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21611			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43606			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.94519			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.56112			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.01000	137.65446		6.01000	132.46251			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.37000	127.18421		3.37000	127.12126			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.31000	114.34464		4.31000	114.27954			0.00	0	20,000,000.00
ABLI05	On 18/02/2018	Spot Bond		5.16000	98.26111		5.16000	98.19821			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.31000	100.04216		6.31000	99.96886			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.74000	109.62721		11.74000	109.52361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39595			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45236			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.56000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.63997			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.81000	107.99865		4.81000	107.93280			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	43.65027		100.00000	44.83742			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.41000	162.13704		2.41000	162.06968			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.94320		2.76000	155.87397			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.44000	163.02716		2.44000	162.95902			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.18000	168.50388		2.18000	168.43703			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.73625	72.07609		8.73625	72.02649			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.73625	72.07609		8.73625	72.02649			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26237			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.88000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.20000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.87000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87980			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76603			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.82000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.74000	102.48215		7.74000	102.41802			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.91000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.14000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	85.04000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06819		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.94000	114.17406	7.94000	114.10042		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77578		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.30000		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	2.99000	91.00875	2.99000	98.78227		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.87000	97.99012	2.87000	146.12178		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.78000	110.94732	2.78000	192.26208		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	80.95000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.04500	86.67898	10.04500	86.60975		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	90.53000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.40000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.61900		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	86.73000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	95.43500		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	9.99000	105.68595	9.99000	105.60108		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.93500	106.08996	9.93500	106.00521		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.51000	88.86102	9.51000	88.79300		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	96.35000			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	10.03000		105.39355		10.03000	105.30857			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	86.47000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52125			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.58131			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.04000		107.34034		9.04000	107.26171			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.60000		103.54553		7.60000	103.48154			3,192,000,000,000.00	420,000,000	2,120,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.54000		95.84957		9.54000	95.77597			0.00	0	300,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.19000		94.48953		10.19000	94.41173			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.30000		106.28535		8.30000	106.21373			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.26000		131.39800		2.26000	128.81922			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.48000		205.77871		2.48000	260.61181			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.50000		121.56830		1.50000	124.23722			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.46000		120.68796		2.46000	123.06044			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.52370		100.00000	46.17893			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.10000		108.19719		12.10000	108.09191			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21227			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.69858		100.00000	2.67858			0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21765			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29380			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.08476		100.00000	15.96557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.20688			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	61.62769	11.00000	61.57485			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	16.08476	100.00000	15.96557			0.00	0	500,000,000.00
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	101.47316			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.63152			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40254			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45026			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.47125			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64726			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64726			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65098			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36438			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65098			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64355			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	87.68466			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.33758			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19961			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.42167			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.46916			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.48820			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.45005			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.36439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.99500	102.04413		9.99500	101.96093			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24996			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.58348			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.27862			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	81.24478			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.55058			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.62857			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40247			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19622			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19622			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03750			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.35473			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34328			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.43776			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94019			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.43620			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63896			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29423			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41725			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.61885			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24683			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.40822			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17733			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37787			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22512			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19263			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25571			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37405			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30720			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23086			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25188			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.62365		10.23000	104.53719			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27271			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24042			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.74636			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.88740			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17620			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.13500	100.58836		10.13500	100.50643			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36825			0.00	200,000,000	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.67786		1.75000	110.74395			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24997			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25359			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34370			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.39126			0.00	0	2,000,000,000.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.29613			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.38175			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.11292			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.58155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.44582			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40076			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.71571			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.38175			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.33477			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.41576			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44056			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24024			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26891			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44637			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.43499			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54335			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35322			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52815			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.10215			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54335			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.42828			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.46732			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.46732			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.60970			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.45784			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25807			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24474			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.14741			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.28662			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.34370			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.25998			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.25807			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.38531			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.41317			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.61077			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.04895			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.04952			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.87453	100.00000	8.80803			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.13264			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14655			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15580			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65830			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73775			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.84356			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.62971			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.67500	98.43268	8.67500	98.36381			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.85031			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.01151			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	9.11500	101.87786	9.11500	101.80263			0.00	0	0.00
AIR02		On 30/04/2023	Spot Bond	9.63000	116.24173	9.63000	116.15166			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	64.32585	100.00000	63.84916			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	8.00000	110.47702	8.00000	104.98581			0.00	0	2,900,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	61.19782	100.00000	60.74432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.41472	100.00000	15.31204				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.12000		151.27455	3.12000	151.20297				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.49226				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.31370				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	102.27912				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.70852				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.32181				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	0.00000		100.00000	0.00000	100.18208				0.00	0	1,100,000,000.00
ASN006	On 28/02/2017	Spot Bond	100.00000		8.65479	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.34741				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.16287				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.41283				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.07905				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.60500		104.81282	9.60500	104.73181				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.14686				0.00	0	300,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.66971				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.92215				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.90680				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	99.90363				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.08500		99.75345	10.08500	99.67258				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.90000		110.36401	7.90000	110.29356				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.18301				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.06681				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.18000		103.94014	8.18000	103.87147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		9.49000	105.47498		9.49000	105.39441			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.72100	103.66100		11.72100	102.87211			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.57401	101.83451		11.57401	101.77385			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.62218	101.71816		11.62218	101.70477			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57314			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.67036	101.50627		11.67036	101.55089			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.55423	99.81479		12.55423	99.55896			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61326			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61326			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.61333			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.97100	100.13261		11.97100	100.78266			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.87493	102.42381		11.87493	101.47171			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.57401	101.83451		11.57401	101.77385			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.82369	101.44259		11.82369	101.52049			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.00401	94.70860		11.00401	100.88848			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52506			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51064			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51064			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.42315			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		11.05023	100.40899		11.05023	100.83558			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.26500	98.92614		12.26500	98.63029			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		12.19000	65.07579		12.19000	96.02689			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37275			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	86.52428		9.28000	101.51487			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48679			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	12.00500	63.99454		12.00500	95.85258			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43907			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47884			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47884			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	101.41997			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06440			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.49269			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93911			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.49269			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83003			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.72100	104.12409		14.72100	103.33921			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.96198	101.37711		15.96198	101.10670			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.84671	100.93508		14.84671	101.39984			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.99433			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.99433			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.99433			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.07338			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00443			0.00	0	0.00
BAYC1U		On 31/12/2016	Spot Bond	100.00000	14.06190		100.00000	13.98201			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	21.79564		100.00000	21.63412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.83648	100.00000	19.68948				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.24474	100.00000	12.15400				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.26591	100.00000	12.17399				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.80447	100.00000	14.69477				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.82782	100.00000	12.73276				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		94.64951	100.00000	93.95864				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.60811				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.64120				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.68195				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		99.18478	100.00000	98.38275				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		87.52998	100.00000	86.90476			60,000,000,000,000.00	600,000,000	300,000,000.00	
BCP80U	On 19/05/2014	Spot Bond	100.00000		82.57919	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.38000		102.94770	2.38000	169.31148				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.55000		96.00994	8.55000	137.24106				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.55000		90.07611	8.55000	137.61442				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.93500		96.54893	8.93500	96.47940				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.43385				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.59688				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.28697				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.69500		97.77590	8.69500	97.70695				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.49505				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.63477				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65025				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75336			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89722			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.85791		100.00000	14.74781			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55016			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57761			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58936			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59328			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64028			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70286			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.29922		100.00000	9.23031			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.29922		100.00000	9.23031			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25872			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36842			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.39833			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.04000		103.47772		9.04000	103.40193			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.48807			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64743			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.67050		100.00000	6.62107			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.67050		100.00000	6.62107			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.65000		102.19055		6.65000	102.13626			0.00	0	200,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.66531			0.00	0	100,000,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92403			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.27629			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	97.23728			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.85168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12039			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.14003			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.11811			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12426			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13542			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18160			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.25915			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	45.25679		100.00000	44.91766			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.08075		100.00000	14.96900			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.18527			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		8.00000	107.49712		8.00000	107.42726			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		10.14000	113.72596		10.14000	113.63278			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.77520			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.71316			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.79000	104.77195		9.79000	104.68900			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.91500	97.87883		11.91500	97.78499			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.69764			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.16500	98.70691		12.16500	98.61035			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.40240			0.00	5,500,000	5,500,000.00
CBL16	On 18/05/2017	Spot Bond		10.03000	101.12416		10.03000	101.04217			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.11162			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.60500	94.25483		12.60500	94.15940			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51485			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.92756			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.43559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.83500	92.40164		10.83500	92.32087			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.38000	115.25210		10.38000	115.15602			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.23000	111.23177		10.23000	111.14034			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.57000	115.89311		9.57000	115.80337			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.32489			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.39000	104.56682		12.39000	104.46270			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.33431			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.64431			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42776			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.27219			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47120			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.94402			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28610			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28310			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.29893			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.74651			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.31763			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	91.60594		100.00000	90.96083			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	91.60594		100.00000	90.96083			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	91.60594		100.00000	90.96083			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.40257			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	91.60594		100.00000	90.96083			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.52639			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.82674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000		101.67585	10.11000	101.59277				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.82674				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.94919				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		114.46510	2.76000	114.41415				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.55118				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.48403	3.14000	114.25688				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.06593	8.25000	100.00000				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	101.82674				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.82674				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.34807	3.10000	115.64368				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.37083	2.40000	115.27369				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.03953				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.18360				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.77106				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.00000		102.08927	9.00000	102.01523				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.79497				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.78247				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.68315				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.69524				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.05000		102.23389	9.05000	102.15934				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.05000		102.23389	9.05000	102.15934				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	9.10000	100.97101	9.10000	100.89699			0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44074			0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60486			0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.69417			0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.69417			0.00		0	0.00	
CLN232	On 20/06/2014	Spot Bond	100.17539	98.92792	100.17539	97.44166			0.00		0	0.00	
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.97611			0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.27708			0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46285			0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.07764			0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.08261			0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	100.17686	9.35000	100.10103			0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	100.17686	9.35000	100.10103			0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01213			0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01229			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	100.12740			0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28432			0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.12496			0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10028			0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10028			0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10028			0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10028			0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10028			0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13121			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18256			0.00	250,000,000	250,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18256			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18256			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18256			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18256			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19114			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.93500	103.08589		9.93500	103.00310			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18689			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21820			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21820			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57384			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66027			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11825			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32467			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31516			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33579			0.00	200,000,000	200,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08046			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02453			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33197			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.55821			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86228			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18930			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09543			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.27711			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49583			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49583			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49583			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.37274			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65991			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37993			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.77629			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26846			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36278			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14448			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54953			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29046			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29046			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28596			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.85698			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.10574			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.42386			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.27426			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.97372			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.42211			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.68540			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.36352			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.31654			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.32500	93.12489		11.32500	93.03991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.84500	94.82577		11.84500	94.73538			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22109			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.56615			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.30912			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61786			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.64106			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	107.35572		8.80500	102.89754			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35322			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50482			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	120.14481			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.42359			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.45211			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.56235			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.46732			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11251			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11251			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11251			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.63165			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11610			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.58404			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22109			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.36426			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.42161			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15165			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.84145			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22920			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11303			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.70773			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.26891			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.50914			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54206			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.36320			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14255			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18864			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.51023			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10364			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10364			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.44840			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11148			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10782			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52009			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51599			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.50807			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.14353		10.55000	100.65941			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.50500	102.42143		10.50500	102.88213			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.49961			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.57467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN365	On 20/03/2024	Spot Bond		12.64500	104.40553		12.64500	104.85520			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.44276			0.00	0	5,000,000,000.00
CLN367	On 06/08/2023	Spot Bond		12.67500	100.85170		12.67500	100.67275			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.10500	100.48705		11.10500	100.31959			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.10418			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.78343		7.01000	38.38034			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.02818			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.93500	96.54893		8.93500	129.96738			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.55000	31.31237		8.55000	137.24106			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.55000	31.71612		8.55000	137.61442			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.53177			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.43371			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96401			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96401			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45980			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35293			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37398			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38175			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61786			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24094			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.04361			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.55000	110.72598		9.55000	108.14623			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.49000	100.46553		9.49000	100.38880			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.74500	111.34247		10.74500	111.24646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.90000	105.53867	8.90000	105.46295				0.00	0	1,640,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.33500	106.97184	10.33500	106.88255				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.63500	95.01651	10.63500	94.93541				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.28000	96.67805	11.28000	96.59065				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.28000	89.49479	11.28000	89.41388				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00005				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94343				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.48843				0.00	0	10,000,000.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.46853				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.04616				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.65500	97.21902	11.65500	98.08603				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.33573	100.00000	12.19187				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.53154				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.76500	97.19231	8.76500	97.12324				0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95666				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.04802				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.81201				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.42068				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.30694				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.83765				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.45191				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.52791				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.78000	118.03567	7.78000	117.96145				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.03500	102.48891	9.03500	102.41388				83,359,620,500.00	9,226,300	4,951,594,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		9.38500	103.78762		9.38500	103.70876			46,974,351,961,000.00	5,005,258,600	6,731,357,900.00
DV24	On 18/02/2024	Spot Bond		9.49500	101.57934		9.49500	101.50128			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.84000	102.36929		9.84000	102.28783			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.83521			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.83847			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16096			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.62500	124.74468		8.62500	124.65741			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.80227			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.36400		0.10000	131.58924			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.31500	114.47357		2.30000	114.62933			0.00	0	2,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.31000	102.15202		2.31000	102.11029			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.40000	101.02912		2.40000	100.98711			52,800,000,000,000.00	22,000,000,000	22,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.23500	102.47191		10.23500	102.38718			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.08500	108.25865		10.08500	108.17041			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.33000	101.53768		10.33000	101.45295			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.69000	91.58908		10.69000	95.65332			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17572			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24693			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37265			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15502			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.13886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		95.74468	100.00000	94.24084				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		103.00710	100.00000	102.18742				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		91.72075	100.00000	91.05288				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.81487	3.00000	128.75499				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.96000		103.28557	11.96000	103.18619				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.60718				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.63028				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.01577				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.52500		83.95339	10.52500	97.24566				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.01073				0.00	0	20,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	5,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.24661				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.22733				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.22019				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.25106				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.24203				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.21099				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.21700				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.20411				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.21288				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.20236				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.20967				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.43000		100.50651	7.43000	100.44643				0.00	0	298,000,000.00
ES18	On 20/04/2018	Spot Bond	8.32000		106.58326	8.32000	106.51168				43,847,232,000.00	5,270,100	6,830,451,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.92000	107.54235		8.92000	107.46461			50,105,424,000.00	5,617,200	1,224,000,000.00
ES26	On 02/04/2026	Spot Bond	9.14000	93.94584		9.14000	93.87666			174,531,268,672,000.00	19,095,324,800	5,620,800,000.00
ES33	On 15/09/2033	Spot Bond	9.73000	84.15990		9.72000	84.16724			1,362,327,200,290,000.00	40,013,073,000	14,062,048,800.00
ES42	On 25/04/2042	Spot Bond	9.90000	89.78158		9.90000	89.71011			49,500,000,000,000.00	5,000,000,000	8,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07960			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71990			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14816			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.69242			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78196			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.02122		100.00000	10.93863			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.72556		100.00000	10.64518			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.31758			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.37719			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.49636			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.61546			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.20000	105.12195		7.20000	105.06034			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	10.00500	96.02668		10.00500	95.94945			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.29013			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29005			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.56940			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.79358			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.80500	103.03215		11.80500	102.93479			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.99858			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000	121.43035		2.56000	122.19256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond		2.51000	127.04439		2.51000	260.00445			50,200,000,000.00	20,000,000	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.70000	95.60977		2.70000	95.56768			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.85000	98.21652		2.85000	146.45965			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	112.73053		2.67000	195.35399			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.21000	113.77165		8.21000	113.69583			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.97500	59.59751		7.97500	58.90715			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48600	38.07521		9.48600	37.16554			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.81435		9.72000	35.88632			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.19210			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12283			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.65907			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.48303			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11943			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11943			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.91857			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11741			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65073			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.91239			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40262			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55914			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.92056			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.24409		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.24409		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.88251			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.46161			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68590			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	101.51484			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19613		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	101.62315			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04621			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97988			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	14.12519		100.09221	14.02043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35701			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.43206			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.64281			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.86033			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10985			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.99287			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52088			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	101.53999			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38921			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42929			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.93248			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30539			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28776			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40076			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.46189		13.22500	55.40179			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30945			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31136			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.01318			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.37985			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.94500	87.17640		3.94500	90.14244			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44831			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44831			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.15090			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.62069			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52577			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.35322			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.31706			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.54385			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.57565			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.35936			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.53803			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.64315			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.83765			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.41408			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.02183			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24316			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14513			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.74500			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.55064			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.73720			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52655			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.51709			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.78882			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27857			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56080			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.80000	114.56783		3.80000	111.98960			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54758			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.78000	105.26787		3.78000	112.14626			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000	99.00097		1.84000	121.39996			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.80000	102.51970		3.80000	111.98960			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.82000	101.64355		2.82000	119.72631			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.89000	102.55163		2.89000	124.92605			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64644			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.46633			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.11549			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.15530			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32617			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53617			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.46965			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81846			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.74600			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47302			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.95620			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47112			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.32252			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.29512			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.09496			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.97500		100.00000	9.90107			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.48704		100.00000	16.73567			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.96000	142.68543		4.96000	142.59639			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.52151			0.00	1,200,000,000	600,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.46865			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.81084			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.94281			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.63676			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.12155			0.00	3,100,000	3,100,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.16287			0.00	3,900,000	3,900,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	83.52121			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.94000		88.89995		2.94000	115.66621			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.60669			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.11635		10.38000	101.03003			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.11635		10.38000	101.03003			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.62679			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37845			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.67573			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.25000		100.04375		2.25000	100.00000			11,340,000,000,000.00	5,040,000,000	5,040,000,000.00
FRS109	On 07/12/2033	Spot Bond	3.45000		174.42306		3.45000	3.45000			4,830,000,000,000.00	1,400,000,000	1,400,000,000.00
FRS36	On 07/12/2023	Spot Bond	3.02000		122.12999		3.02000	249.93645			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.52000		126.94575		2.52000	259.80237			4,536,000,000,000.00	1,800,000,000	1,800,000,000.00
FRS43	On 07/12/2023	Spot Bond	3.24000		120.08139		3.24000	245.73964			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.93000		98.97081		2.93000	119.04136			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.53745			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.46000		123.11222		2.46000	119.29766			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71976			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95879			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.49406			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		92.36503		2.92000	92.32271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	13.93674	104.97509	13.83122			0.00		0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	22.11781	101.07593	21.95234			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	13.43963	100.44759	13.33964			0.00		0	0.00	
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23326			0.00		0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	20.34075	100.76967	20.18897			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	2.50000	102.86330	2.50000	102.81982			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	100.81468			0.00		0	0.00	
FRS85	On 31/01/2025	Spot Bond	2.66000	93.95381	2.66000	101.98165			0.00		0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.34064			0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.69000	93.68170	2.69000	101.68603			0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.72000	124.99233	2.72000	324.09912			0.00		0	0.00	
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92400			0.00		0	0.00	
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.38379			0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.36206			0.00		0	0.00	
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.34491			0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.01930			0.00		0	0.00	
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.18381			0.00		0	0.00	
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.93158			0.00		0	0.00	
FRX14	On 01/09/2014	Spot Bond	6.43000	101.01139	6.43000	100.98510			0.00		0	120,000,000.00	
FRX15	On 14/03/2015	Spot Bond	7.06000	105.75634	7.06000	105.69555			0.00		0	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	8.11000	103.48246	8.11000	103.41431			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.50000		103.96273		8.50000	103.89103			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.67500		110.22356		8.67500	110.14645			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.10500		102.20184		9.10500	102.12646			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.30500		100.97853		9.30500	100.90286			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.84500		87.74940		9.84500	87.68068			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.96000		107.56672		9.96000	107.48058			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.30000		97.29013		10.30000	98.26996		103,000,000,000,000.00	10,000,000,000	10,500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.67000		91.16915		10.67000	91.09064		213,400,000,000.00	20,000,000	10,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.56000		79.80237		10.56000	79.73472			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.05688			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.11606			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.16387			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.18298			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.23070			0.00	0	70,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.30709			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.36437			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.61247			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.13341			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.14056			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.14692			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.14847			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.15274			0.00	0	20,000,000.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.15918			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.16455			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.18814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21098			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89091			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.84000	102.77605		9.84000	102.69472			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	100.43103			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.73246			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.11052			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	100.48048			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49339			0.00	0	100,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.51832			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54924			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59211			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	99.81053			0.00	0	10,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03408			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75337			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.35693			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.90640			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.44568			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.14574			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	100.98269			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.06945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29872			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.66924			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.64132			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.40675			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.49187			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.49793			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52404			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.40630			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.67420			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.56823	101.22139		8.56823	96.05373			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	100.71129			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.92053	101.25985		8.92053	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.75894			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.37025	101.31272		9.37025	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81714			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75639			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86699			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90270			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23162			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	95.55108		9.89000	100.29376			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.76500	105.57597		8.76500	105.50095			0.00	0	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.29000	129.23800		2.29000	264.49856		4,694,500,000,000.00	2,050,000,000	10,850,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.27000	131.98735		2.27000	264.91174			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.70000	96.80839		9.70000	96.73243			0.00	0	3,140,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.62000	97.44492		9.62000	97.36907			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	38.68958		100.00000	38.40287			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.04215		100.00000	9.96774			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	61.64135		100.00000	61.18455			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.31697		100.00000	29.09971			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.25120		100.00000	16.13077			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.83014		100.00000	8.76397			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.03000	108.45962		2.05000	108.20663		21,810,929,000,000.00	10,744,300,000	89,799,000,000.00	
I2038	On 31/01/2038	Spot Bond		2.32000	107.41097		2.32000	107.36701		29,255,200,000,000.00	12,610,000,000	46,980,000,000.00	
I2046	On 31/03/2046	Spot Bond		2.41000	105.48054		2.41000	105.43673		8,577,190,000,000.00	3,559,000,000	52,325,000,000.00	
I2050	On 31/12/2050	Spot Bond		2.37000	112.40691		2.37000	112.36045		514,290,000,000.00	217,000,000	52,300,000,000.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.10000	107.08373		8.10000	107.01329			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.38147			0.00	20,000,000	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.45925			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	8.09500	108.46134		8.09500	104.02892			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.60000	106.09843		8.60000	106.02443			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	9.19000	107.30307		9.19000	107.22320			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	8.02500	107.30398		8.02500	103.05182			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.59862			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18675			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.81000	112.99122		4.81000	112.92291			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.42000	99.96371		8.42000	99.89541			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46046			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.48747			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.66000	101.35205		1.66000	123.67976			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.53000	101.80324		2.53000	122.45219			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.50037			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.63703			0.00	20,000,000	10,000,000.00
IBL39		On 02/04/2018	Spot Bond	8.86000	103.32737		8.86000	103.25357			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.82029			0.00	0	500,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07901			0.00	20,000,000	10,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20669			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.43500	96.11979		9.43500	96.04678			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.85500	89.51940		9.85500	89.44806			0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58023			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.94000	97.66131		8.94000	97.59093			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.90500	96.97998		9.90500	96.87860			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51236			0.00	0	1,200,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.52757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		8.36000	98.22820		8.36000	98.16155			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.21500	96.74689		9.21500	96.67469			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.58427			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27262			0.00	0	1,400,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.51000	100.44135		8.51000	100.37201			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.17500	100.48590		9.17500	100.41122			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.13500	101.12940		10.13500	101.04658			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00342		100.00000	0.00339			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56120			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.59143			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.48500	97.45931		9.48500	97.38490			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.84848		5.00000	101.80703			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.84848		5.00000	101.80703			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.42381		5.00000	100.38271			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.84848		5.00000	101.80703			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.87732		4.00000	101.84389			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.13139			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.05111			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37540			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	84.54687		100.00000	82.82143			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.38227		9.20000	111.29973			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18446			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18446			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.24667			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.87348		100.00000	8.80773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.54085			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.40791			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.28341			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	10.10000	102.99817		10.10000	102.91410			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03534			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.66260			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22193			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.76979			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	5.70825		100.00000	5.66548			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.80000	99.98411		5.80000	99.88889			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.80000	99.87304		5.80000	99.77803			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.80000	99.54129		5.80000	99.44691			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.42145		5.90000	99.32567			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.21417			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.19826		5.90000	99.10291			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	6.00000	99.07171		6.00000	98.97500			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	6.00000	98.95890		6.00000	98.86241			0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	6.00000	98.86241		6.00000	98.75007			0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	6.00000	98.73404		6.00000	98.63799			0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	100.00000	81.11111		100.00000	100.00000			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33263			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.72100	102.70478		11.72100	102.30016			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.72100	100.58317		11.72100	101.03685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.40823			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.12103			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37755			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.68906		6.50000	102.63494			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49583			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00341			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.41597			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29227			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66966			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71999			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.30582			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05909			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.36077			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.47798			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55959			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.47452			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.06762			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.10451			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.20971			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.61070			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40476			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28636			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16980			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	56.01254		100.00000	56.01250			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.42315			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.90446			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78486			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80355			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81605			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.11000	102.56756		9.11000	102.49228			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.65000	108.44902		7.65000	103.88855			0.00	0	1,450,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.51942			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.34000	105.51111		9.34000	105.43131		186,800,000,000.00		20,000,000	10,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.93483			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.89059			0.00	20,000,000	10,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04648			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.43605			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.28000	103.55021		9.28000	103.47283			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.44266			0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.86731			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.62000	94.29307		3.62000	113.40864		72,400,000,000.00		20,000,000	10,000,000.00
IV019	On 31/03/2028	Spot Bond		4.03000	95.34404		4.03000	128.00585			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.16729			0.00	2,020,000,000	1,010,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.92645			0.00	0	10,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.91144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.63932			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.29282			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.05000		88.52189		4.05000	89.24573			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.05000		88.44809		4.05000	96.19754			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.75870			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.33188			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.22193			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.50500		108.51904		12.50500	108.41001			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.72434			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.03000		94.33219		4.03000	128.00585			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		83.38870		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62867			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.18654			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000		94.51797		5.80000	94.51796			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		99.95235		5.80000	99.85719			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		99.84135		5.80000	99.74640			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.50981		5.80000	99.41549			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.38950		5.90000	99.29379			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.27786		5.90000	99.18236			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.16646		5.90000	99.07117			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.92671		6.00000	98.83028			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000		98.81423		6.00000	98.71802			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	100.00000		80.75221		100.00000	80.21978			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.33836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48781			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52901			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00310			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88810			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29854			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41277			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.40811			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30955			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41075			0.00	0	200,000,000.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14638			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.08527			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80365			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80990			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82241			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76611			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66891			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48775			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30810			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.21265			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		100.00000	26.45773		100.00000	21.07694			0.00	0	2,200,000,000.00
IVC026	On 26/02/2016	Spot Bond		100.00000	26.40171		100.00000	21.07694			0.00	0	2,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	56.82010		100.00000	56.39432			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.33334		100.00000	102.24345			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.60368				0.00	0	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		59.94973	100.00000	59.50546				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.97058				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.50397	100.00000	21.34283				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.82255				0.00	0	300,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		53.42947	100.00000	53.02910				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		54.63107	100.00000	54.22170				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		58.86210	100.00000	58.42590				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		56.94939	100.00000	56.62586				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		58.27155	100.00000	57.83489				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		53.84819	100.00000	53.32854				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.61687				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.93000		140.21486	8.93000	140.11338				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.47361				0.00	0	400,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.25345				0.00	0	100,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.56010				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.44000		95.26261	9.44000	95.18982				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.59000		68.20417	9.59000	96.61675				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.00500		96.49669	10.00500	96.41865				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.14245				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.10000		101.68564	11.10000	101.59514				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.35247				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.15798				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16858			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18127			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.47341			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.71917			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.89812			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.51820			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.21201			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.80044			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		90.34653		100.00000	89.68059			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		58.42499		100.00000	58.09309			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		53.42947		100.00000	53.02910			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		62.57201		100.00000	62.10313			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		89.68059		100.00000	89.02439			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000		96.30607		100.00000	95.54974			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		92.40506		100.00000	91.70854			0.00	0	80,000,000,000.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.30634			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.94555			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.12933			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.06601			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69296			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.35638			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.06972			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.90314			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.33257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.23326			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66262			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.28571			0.00	0	1,000,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30821			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		93.36185		100.00000	92.67368			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		63.71807		100.00000	63.10998			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		57.12504		100.00000	56.69697			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.00520		100.00000	15.88659			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.07520		100.00000	38.78563			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.35500		102.12749		9.35500	102.05057			0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.52235			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.40670			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.26133			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.44847			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.46792			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.56518			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.82501			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.87348			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.67500		103.30914		8.67500	103.23686			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.42500		101.12304		9.42500	101.04589			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.16000		100.75178		10.16000	100.66906			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.96500		103.68095		6.96500	103.62246			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.17340			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.22116			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.20500		102.26234		10.20500	102.17650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	8.10000		104.52900	8.10000	104.46023				0.00	0	4,995,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00010				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.60000		99.99191	9.60000	99.91466				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.55267	100.00000	10.47447				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.30000		99.90542	9.30000	99.83060				0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	8.07000		102.11481	8.07000	102.04905			52,455,000,000,000.00	6,500,000,000	5,000,000,000.00	
MTN03	On 13/07/2015	Spot Bond	8.20000		102.71781	8.20000	102.64942				0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.24000		103.87309	9.24000	103.79536				0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.14484		100.89771	6.09842				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.22718		100.61875	6.18025				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25989				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26403				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26777				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26948				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.29240				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.31884				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.39424		100.00000	0.39129				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.39424		100.00000	0.39129				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.48500	95.19483		9.48500	95.12175				0.00	0	100,000,000.00
NBK10A	On 25/07/2016	Spot Bond	8.05000	98.25363		8.05000	98.18939				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		9.72500	98.40245		9.72500	98.32505			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85049			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.24117			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.58556			0.00	2,520,000	630,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36820			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.25573			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46521			0.00	0	1,700,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.18438			0.00	2,000,000,000	4,000,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.80000	108.82162		7.80000	108.75264		156,000,000,000.00		20,000,000	920,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.75499			0.00	420,000,000	140,000,000.00
NBK3A	On 09/09/2019	Spot Bond		9.25500	114.56623		9.25500	114.48036			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond		11.10500	32.56251		11.10500	32.53434			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.20000	105.13706		8.20000	105.06745			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68478			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.72696			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.88500	107.90050		7.88500	103.65757			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14414			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.55000	105.65080		8.55000	105.57753			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16180			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	100.01638			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99146			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82277			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94145			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.17351			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.94455			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	100.53909			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.59553			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.49992			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89733			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.35059			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32108			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.28488			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37802			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22995			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.28321			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20682			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91788			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15999			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14954			0.00	0	700,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14858			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.52827			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.48160			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.27500	104.53490		10.27500	104.97574			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.37447			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond	10.31000		103.03959	10.31000	103.33208				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.18846				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.05000		106.95028	9.05000	106.87186				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	102.99548				0.00	0	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.78610				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.69000		112.41189	12.69000	112.29733				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	110.20864				0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.95626				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.30905				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.90370				0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.53000		160.11230	2.53000	160.04421				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.25500		101.41496	9.25500	101.33896				0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.18729				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.88500		102.79515	9.88500	102.71060				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.07712				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.18890				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.07352				0.00	0	200,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.07278				0.00	0	120,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.07554				0.00	0	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	10.08500		102.78569	10.08500	103.22890				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.07834				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.07561				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.07718				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.28500		102.77634	10.28500	102.68843				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.08272			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.07944			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.07827			0.00	0	10,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.09878			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.09221			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.08045			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.55000		109.93113		7.55000	104.30885			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.09500		115.03789		9.09500	114.95360			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.41500		120.66903		9.41500	120.57707			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.42500		163.33634		2.42500	163.26828			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.61000		123.68136		9.61000	123.58572			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.66133			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.64227			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.66025			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.54278			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27019			0.00	0	30,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.22768			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	100.00000		8.67652		100.00000	8.61150		600,000,000,000,000.00	6,000,000,000	25,000,000,000.00	
NTC18	On 27/02/2019	Spot Bond	100.00000		1.45568		100.00000	1.44477		5,520,000,000,000,000.00	55,200,000,000	55,000,000,000.00	
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.56227		100.00000	15.44565			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.65945		100.00000	28.44707			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.33000		105.52618		7.33000	105.46359			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.50658		100.00000	14.39788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.34000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	44.27635		100.00000	43.94824			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.89603			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26027			0.00	0	1,000,000,000.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.51574			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.25622			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.12811			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.62580			0.00	0	2,035,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.89895			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45971			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19831			0.00	0	200,000,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.17644			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30847			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24802			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.20229			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.38422			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30764			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.25000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.46794			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37719			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.30566			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.48097			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.49832			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.50612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52346			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59796			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61527			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59976			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.10000		109.58655		7.10000	109.52321			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.82000		96.48771		6.82000	96.43410			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.35000		38.08054		8.35000	38.05487			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.10500		115.43179		7.10000	115.37266		4,902,220,824,672,500.00	89,967,744,500	86,479,319,300.00	
R158	On 15/09/2015	Spot Bond	7.10000		115.43938		7.10000	115.37266			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.00000		89.98879		7.00000	89.93750			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.10000		120.89779		7.10000	120.82792			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.93000		84.14957		6.93000	84.10208			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.52500		117.26159		8.53000	117.13837		0,511,506,712,080,000.00	33,021,315,200	85,586,400,000.00	
R187P	On 21/12/2026	Spot Bond	8.27000		35.43615		8.27000	35.41250			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.19000		33.02623		8.19000	33.00439			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.00000		270.67007		2.02000	270.14281		19,329,000,000,000.00	9,664,500,000	30,719,000,000.00	
R201	On 21/12/2014	Spot Bond	6.45000		103.48465		6.45000	103.43052		4,289,250,000,000.00	665,000,000	99,715,000,000.00	
R202	On 07/12/2033	Spot Bond	2.15000		210.91114		2.18000	209.89523		3,795,825,000,000.00	1,765,500,000	54,421,400,000.00	
R2023	On 28/02/2023	Spot Bond	8.44500		95.74393		8.43500	95.73984		2,032,992,559,734,000.00	40,733,281,200	56,894,770,000.00	
R203	On 15/09/2017	Spot Bond	7.73000		105.42795		7.74000	105.33093		1,024,442,952,761,000.00	32,528,195,700	24,042,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.91500		92.97055		8.91500	92.90338		551,838,500,000,000.00	61,900,000,000	87,300,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.11000		94.88808		9.11000	94.81805		723,846,804,633,000.00	79,456,290,300	65,231,300,000.00	
R204	On 21/12/2018	Spot Bond	8.00000		101.56369		8.00500	101.47840		1,196,181,885,600,000.00	49,522,735,700	75,482,314,500.00	
R2048	On 28/02/2048	Spot Bond	9.21500		95.25969		9.21500	95.18976		912,334,186,905,500.00	99,005,337,700	35,190,200,000.00	
R207	On 15/01/2020	Spot Bond	8.21500		96.50328		8.20500	96.48358		1,104,520,208,634,500.00	34,451,638,300	50,522,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		8.34000	94.47512		8.33500	94.43649			3,192,716,400,582,000.00	82,819,712,300	07,863,351,500.00
R209	On 31/03/2036	Spot Bond		9.06000	76.00519		9.05000	76.02442			3,108,028,335,006,000.00	43,049,485,100	84,988,771,700.00
R210	On 31/03/2028	Spot Bond		2.14500	159.03617		2.13000	159.25301			12,780,553,500,000.00	5,958,300,000	21,039,700,000.00
R211	On 31/01/2017	Spot Bond		0.96000	126.17856		0.96000	126.14103			240,960,000,000.00	251,000,000	23,300,000,000.00
R212	On 31/01/2022	Spot Bond		1.96000	127.55458		1.96000	127.50615			1,066,240,000,000.00	544,000,000	90,468,700,000.00
R213	On 28/02/2031	Spot Bond		8.90500	83.53113		8.89000	83.58612			2,488,023,119,146,500.00	79,396,195,300	77,816,520,800.00
R214	On 28/02/2041	Spot Bond		9.13500	73.79473		9.13500	73.74102			901,928,182,113,000.00	98,733,243,800	15,567,099,900.00
R225C	On 15/03/2014	Spot Bond		6.31000	99.79298		6.31000	99.74136			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.42000	96.68709		6.42000	96.63647			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.16000	92.98982		7.16000	92.93563			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.00000	89.98879		7.00000	89.93750			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.92000	87.08246		6.92000	87.03338			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.93000	84.14957		6.93000	84.10208			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.50500	98.07728		6.50500	98.02588			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.45500	95.03131		6.45500	94.98156			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.07000	91.34967		7.07000	91.29738			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.94000	88.43066		6.94000	88.38095			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.92000	85.50307		6.92000	85.45514			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.98000	82.50942		6.98000	82.46278			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.71500	77.88213		7.71500	77.83356			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.76500	74.85229		7.76500	74.80531			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.01000	71.32779		8.01000	71.28163			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.99000	68.64448		7.99000	68.60017			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.97000	66.07483		7.97000	66.03228			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.96000	63.57812		7.96000	63.53723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		8.16500	60.38991		8.16500	60.35009			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.14500	58.09709		8.14500	58.05887			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.25500	55.39459		8.25500	55.35767			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.22500	53.31854		8.22500	53.28313			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.19500	51.33509		8.19500	51.30112			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.16500	49.43970		8.16500	49.40710			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.12500	47.67062		8.12500	47.63934			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.08500	45.98255		8.08500	45.95253			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.47000	42.54429		8.47000	42.51521			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.43000	40.98530		8.43000	40.95742			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.39000	39.49863		8.39000	39.47189			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.35000	38.08054		8.35000	38.05487			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.31000	36.72749		8.31000	36.70285			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.27000	35.43615		8.27000	35.41250			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.23000	34.20339		8.23000	34.18066			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.19000	33.02623		8.19000	33.00439			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.97602			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02207			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02242			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05979			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.90215			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.19387		100.00000	13.09501			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.04070		100.00000	5.99594			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44199			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05370			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46729			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.84183			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04243			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.22649			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24958			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66351			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15723			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88990			0.00	0	10,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.46763			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48349			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86324			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63987			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.69687			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.94452			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	100.57033			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.67743			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.89691			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80455			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80455			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.72974			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.94368			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.12103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		103.13788		12.35000	103.03550			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.77728			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.05209		100.00000	12.95429			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.62922			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23636			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.87799			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.71723			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.02466			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.26843		100.00000	2.25180			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.84493		100.00000	9.77197			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.66653		100.00000	22.49668			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.63253		100.00000	13.58249			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.12675		100.00000	17.99092			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.05138			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.23961			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.63500		105.31991		9.63500	105.23827			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.68500		91.30698		9.68500	100.97202			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.04000		86.26127		10.04000	103.78264			0.00	0	600,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.51767			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.35000		108.84535		8.35000	108.77159			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.08537			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.79000		102.01294		9.79000	101.93261			0.00	0	3,750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.65050			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.44818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.63262			0.00	120,000,000	120,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.66260			0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.64863			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.20000		104.24655		8.20000	104.17715			0.00	0	3,060,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.60500		99.29735		9.60500	99.22060			0.00	0	600,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		137.14609		2.56000	133.36128			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.56000		113.25309		8.56000	113.17446			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.42000		113.46010		8.42000	113.38259			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.35000		113.56381		8.35000	113.48686			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.14000		101.20916		9.14000	101.13422			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.49500		113.34913		8.49500	113.27102			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.46000		113.40090		8.46000	113.32306			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.29852			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.97350			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.51796			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04048			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.79000		104.30335		8.79000	104.22902			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94176			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.20727			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.36591			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.48500		105.53462		9.48500	105.45405			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.18000		102.07148		10.18000	101.98752			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.23929			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77877			0.00	0	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.35741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.84262			0.00	3,000,000,000	1,500,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.10500		101.44093		9.10500	101.36610			0.00	0	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.83835		100.00000	8.77915			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.03500		100.89081		10.03500	100.80898			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.23000		94.73930		9.23000	94.66848			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.03500		94.94195		10.03500	94.86493			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.28000		108.28860		8.28000	108.21582			39,909,600,000,000.00	4,820,000,000	1,610,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.55000		126.65039		2.55000	259.19726			1,326,000,000,000.00	520,000,000	510,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.66000		102.59352		1.66000	123.67976			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.49000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
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		10.42266		100.00000	10.34542			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.32260		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.23000		108.54988		2.23000	121.71791			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.68906		6.50000	102.63494			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46355			0.00	0	2,930,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10278			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.85874			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.77000		98.67780		9.77000	98.60025			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.52631			0.00	5,880,000	1,470,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21533			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.08869			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.42062			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.85231		100.00000	8.78597			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44756			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.40000	103.11904		8.40000	103.04874			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.60500	94.83471		9.60500	97.08175			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.09000	101.35502		9.09000	101.28038			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.20257			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.13642			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.27221			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.13744			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57679			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.84000	103.32164		8.84000	103.24800			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91200			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15700			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73963			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.01500	94.24989		10.01500	94.17401			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94023			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24263			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.56083			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.94300	86.89196		9.94300	86.82250			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.00500	86.61463		10.00500	86.54497			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.69500	102.51685		7.69500	102.45307			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.46500	91.12171		9.46500	91.05190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38711				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.92000	101.85298	8.92000	101.77934				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	8.00000	114.08446	8.00000	114.01033				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.80000	100.27306	2.80000	100.61032				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.95500	97.89929	8.95500	97.82863				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.30314				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.05143				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.03797				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.95000	105.97955	9.95000	105.89477				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94724				0.00	0	300,000,000.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.27792				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.30861				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.12000	74.98604	10.12000	74.92572				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92000				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.65193				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.66455				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95580				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89659				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83777				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.73385				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.20163				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.09746				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.09775				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.94317				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.81788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1051		On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.80187			0.00	0	0.00
SY1052		On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.76883			0.00	0	0.00
SY1053		On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.77055			0.00	0	0.00
SY1054		On 20/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.70429			0.00	0	0.00
SY1055		On 19/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.60012			0.00	0	0.00
SY1056		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.67030			0.00	0	0.00
SY1057		On 27/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.57724			0.00	0	0.00
SY1058		On 03/04/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1059		On 29/05/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.56000	112.48925		7.56000	112.42047			0.00	0	660,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.13000	102.87720		9.13000	102.80153			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	77.07791		100.00000	76.61728			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	59.20807		100.00000	58.76931			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	26.24589		100.00000	26.04922			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.25500	107.68613		7.25500	103.61310			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58940			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.45119			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16559			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94685			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.19226			0.00	0	0.00
TFS120		On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	93.69730			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.11496			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.44729			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	8.35000	101.55252		8.35000	101.48369			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.63075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.65172			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.93793		7.83000	100.87369			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61922			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64543			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58427			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.61922			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64543			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.84645		7.16000	100.79994			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.69676			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69258			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.79293			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77936			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.18750			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14100			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61817			0.00	0	100,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65172			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.04401		8.73000	100.92482			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61503			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64543			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.47500		88.60061		9.47500	96.37170			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69886			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68734			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79084			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78667			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.11928			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65836			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.44148		101.06155	6.39329			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.61503			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.43025			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.70932			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.75115			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.19163			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08055			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64245			0.00	0	100,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65306			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.64245			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65306			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65836			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63609			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65306			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71136			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71136			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71136			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79608			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81725			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79079			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21311			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.23943			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.85000	107.34331		8.85000	107.26672			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.38000	89.30026		8.38000	89.21398			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.65000	104.62706		8.65000	104.55365			0.00	0	5,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.53500	109.45152		9.53500	109.36706			5,765,872,663,500.00	604,706,100	16,166,300,000.00
TN23	On 06/11/2023	Spot Bond	9.61500	110.81895		9.61500	110.73274			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68000	99.07749		9.68000	98.99991			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.67500	96.83981		9.67500	96.76402			63,914,017,500.00	6,606,100	6,769,168,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.47596			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.07769			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.32366			0.00	0	200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.21560			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.22133			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.22183			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24973			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.30770			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81328			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89153			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.91318			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776		100.00000	10.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.29461			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.18199			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.85737			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.68280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.70346			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.48091			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.58032			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.06799			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.87272			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.70168			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.42078			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.73576			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.58191			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.25742			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.44502			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	100.04901		0.00000	97.05459			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.42077			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	91.51351		100.00000	90.84876			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.68874			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65879			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62885			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58393			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54436			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55399			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.16123			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16570			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.12986			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	100.24081		100.00000	99.44313			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.71975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.18370			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63345			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16370			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.73500	104.84390		9.73500	104.76178			0.00	0	500,000,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79964			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73774			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.15095			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.08000	105.11105		10.08000	105.02542			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92485			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96558			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.34757			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.35912			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35968			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04096			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07374			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.46000	113.41837		7.46000	113.34955			0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond		1.44000	232.44694		1.44000	232.36861			0.00	0	3,302,000,000.00
WSP1	On 28/05/2015	Spot Bond		7.40000	104.20099		7.40000	104.13825			0.00	0	75,000,000.00
WSP2	On 28/05/2017	Spot Bond		8.24500	104.44686		8.24500	104.37695			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.56000	104.16479		8.56000	104.09245			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.83000	103.13979		8.83000	103.06595			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.87500	102.99470		8.87500	102.92060			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		7.05000	91.20484		7.05000	91.15249			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.47500	99.50574		6.47500	99.45308			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.48500	97.92949		6.48500	97.87840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.98000	89.42469		6.98000	89.37414			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.46500	95.38194		6.46500	95.33166			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.05000	91.18739		7.05000	91.13504			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.95000	64.75249		7.95000	64.71067			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.24446		100.00000	32.06128			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.06740		100.00000	16.97044			0.00	0	0.00
Total for j-Bonds :										40,866,295,329,248,500.00	9,569,757,300	86 153 269 000.00
Grand Total:										40,866,297,196,930,700.00	9,569,898,378	86 157 502 844.00