



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 17/02/2014	Any day expiry	11.14130	11.14130		11.04240	11.04240		14.95	0.00	0	0.00	
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	127.17270	0.12717	84.64680	0.08465	127.173	15.21	0	2,500.00	
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	65.87270	0.06587	122.24680	0.12225	65.873	15.21	0	0.00	
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	87.78380	0.08778	0.00000	0.00000	87.784	14.95	18,400.00	200	100.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	96.48380	0.09648	0.00000	0.00000	96.484	14.95	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	61.63750	0.06164	43.56070	0.04356	61.638	15.52	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	140.33750	0.14034	221.16070	0.22116	140.338	15.52	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	10.45700	0.01046	8.67810	0.00868	10.457	18.14	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	409.15700	0.40916	506.27810	0.50628	409.157	18.14	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.14410	11.14410	11.04520	11.04520		15.20	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	645.37660	0.64538	549.26400	0.54926	645.377	16.97	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	1.27660	0.00128	4.06400	0.00406	1.277	16.97	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	194.26300	0.19426	137.79360	0.13779	194.263	15.45	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	50.16300	0.05016	92.59360	0.09259	50.163	15.45	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	52.94050	0.05294	38.57420	0.03857	52.941	16.27	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	208.84050	0.20884	293.37420	0.29337	208.840	16.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.15650	11.15650	11.05780	11.05780		15.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,856.50000	2.85650	2,757.80490	2.75780	2,856.500	26.90	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00490	0.00000	0.000	26.90	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,156.94080	1.15694	1,058.76560	1.05877	1,156.941	19.30	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.44080	0.00044	0.96560	0.00097	0.441	19.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	591.89130	0.59189	499.92400	0.49992	591.891	14.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	5.39130	0.00539	12.12400	0.01212	5.391	14.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	582.15100	0.58215	490.78000	0.49078	582.151	14.64	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	5.65100	0.00565	12.98000	0.01298	5.651	14.64	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	572.42400	0.57242	481.68470	0.48168	572.424	14.56	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	5.92400	0.00592	13.88470	0.01388	5.924	14.56	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	381.65960	0.38166	305.43150	0.30543	381.660	14.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	25.15960	0.02516	47.63150	0.04763	25.160	14.67	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	31.87790	0.03188	25.02700	0.02503	31.878	17.46	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	465.37790	0.46538	557.22700	0.55723	465.378	17.46	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.15830	11.15830	11.05960	11.05960		15.06	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	537.33160	0.53733	449.44430	0.44944	537.332	14.55	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	9.03160	0.00903	19.84430	0.01984	9.032	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry			11.16020		11.16020		11.06140	11.06140		15.11	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,070.20860		2.07021	1,971.41580	1.97142	2,070.209	0.00000	24.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00860		0.00001	0.01580	0.00002	0.009	0.009	24.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,060.20900		2.06021	1,961.41660	1.96142	2,060.209	0.00000	24.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00900		0.00001	0.01660	0.00002	0.009	0.009	24.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,050.20940		2.05021	1,951.41740	1.95142	2,050.209	0.00000	24.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00940		0.00001	0.01740	0.00002	0.009	0.009	24.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	129.18900		0.12919	99.02380	0.09902	129.189	0.00000	15.42	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	178.98900		0.17899	247.62380	0.24762	178.989	0.00000	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.19090		11.19090	11.09150	11.09150			14.97	213,421,653.90	19,071	1,585,526.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,490.90080		3.49090	3,391.50220	3.39150	3,490.901	0.001	27.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00080		0.00000	0.00220	0.00000	0.001	0.001	27.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,990.90560		2.99091	2,891.51050	2.89151	2,990.906	0.006	25.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00560		0.00001	0.01050	0.00001	0.006	0.006	25.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,490.92110		2.49092	2,391.54100	2.39154	2,490.921	0.021	22.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.02110		0.00002	0.04100	0.00004	0.021	0.021	22.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,941.01480		1.94101	1,841.73160	1.84173	1,941.015	0.115	19.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.11480		0.00011	0.23160	0.00023	0.115	0.115	19.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,601.27310		1.60127	1,502.23920	1.50224	1,601.273	0.373	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.37310		0.00037	0.73920	0.00074	0.373	0.373	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,591.28640		1.59129	1,492.26520	1.49227	1,591.286	0.386	17.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.38640		0.00039	0.76520	0.00077	0.386	0.386	17.50	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,581.30030		1.58130	1,482.29210	1.48229	1,581.300	0.400	17.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.40030		0.00040	0.79210	0.00079	0.400	0.400	17.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,491.45030		1.49145	1,392.58210	1.39258	1,491.450	0.550	17.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.55030		0.00055	1.08210	0.00108	0.550	0.550	17.00	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,441.55760		1.44156	1,342.78790	1.34279	1,441.558	0.658	16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.65760		0.00066	1.28790	0.00129	0.658	0.658	16.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,391.68630		1.39169	1,293.03380	1.29303	1,391.686	0.786	16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.78630		0.00079	1.53380	0.00153	0.786	0.786	16.49	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,292.02740		1.29203	1,193.67920	1.19368	1,292.027	1.127	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.12740		0.00113	2.17920	0.00218	1.127	1.127	15.99	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,192.52180		1.19252	1,094.60310	1.09460	1,192.522	1.622	15.49	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	1.62180		0.00162	3.10310	0.00310	1.622	1.622	15.49	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,043.93970		1.04394	947.58350	0.94758	1,043.940	3.040	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	3.03970		0.00304	6.08350	0.00608	3.040	3.040	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	994.82480		0.99482	899.05800	0.89906	994.825	3.925	14.81	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	3.92480		0.00392	7.55800	0.00756	3.925	3.925	14.81	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	975.24010		0.97524	879.73460	0.87973	975.240	4.340	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	4.34010		0.00434	8.23460	0.00823	4.340	4.340	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	945.93800		0.94594	850.85420	0.85085	945.938	5.038	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	5.03800		0.00504	9.35420	0.00935	5.038	5.038	14.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	897.32910		0.89733	803.03230	0.80303	897.329	6.429	14.64	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	6.42910		0.00643	11.53230	0.01153	6.429	6.429	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	887.64560		0.88765	793.51950	0.79352	887.646	7.421	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	6.74560		0.00675	12.01950	0.01202	6.746	6.746	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	868.32080		0.86832	774.55040	0.77455	868.321	7.421	14.58	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	7.42080		0.00742	13.05040	0.01305	7.421	7.421	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	858.68060		0.85868	765.09570	0.76510	858.681	8.156	14.57	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	7.78060		0.00778	13.59570	0.01360	7.781	7.781	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	849.05590		0.84906	755.66100	0.75566	849.056	8.156	14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	8.15590		0.00816	14.16100	0.01416	8.156	8.156	14.55	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	801.18520		0.80119	708.81840	0.70882	801.185	10.285	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	10.28520		0.01029	17.31840	0.01732	10.285	10.285	14.46	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	753.79320		0.75379	662.59190	0.66259	753.793	12.893	14.37	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	12.89320		0.01289	21.09190	0.02109	12.893	12.893	14.37	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	706.96590		0.70697	617.07900	0.61708	706.966	14.29	0.00	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	16.06590		0.01607		25.57900	0.02558	16.066	14.29	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	660.79860		0.66080		572.38650	0.57239	660.799	14.20	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	19.89860		0.01990		30.88650	0.03089	19.899	14.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	615.39780		0.61540		530.29330	0.53029	615.398	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	24.49780		0.02450		38.79330	0.03879	24.498	14.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	606.41960		0.60642		522.04560	0.52205	606.420	14.09	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	25.51960		0.02552		40.54560	0.04055	25.520	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	570.87800		0.57088		489.64770	0.48965	570.878	14.02	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	29.97800		0.02998		48.14770	0.04815	29.978	14.02	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	545.42740		0.54543		465.99960	0.46600	545.427	14.07	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	34.52740		0.03453		54.49960	0.05450	34.527	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	528.73860		0.52874		450.55790	0.45056	528.739	14.11	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	37.83860		0.03784		59.05790	0.05906	37.839	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	488.04760		0.48805		413.13620	0.41314	488.048	14.20	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	47.14760		0.04715		71.63620	0.07164	47.148	14.20	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	448.92980		0.44893		377.48030	0.37748	448.930	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	58.02980		0.05803		85.98030	0.08598	58.030	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	418.84540		0.41885		350.28130	0.35028	418.845	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	67.94540		0.06795		98.78130	0.09878	67.945	14.35	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	411.49920		0.41150		343.67020	0.34367	411.499	14.37	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	70.59920		0.07060		102.17020	0.10217	70.599	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	375.85340		0.37585		311.76690	0.31177	375.853	14.45	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	84.95340		0.08495		120.26690	0.12027	84.953	14.45	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	368.94610		0.36895		305.61910	0.30562	368.946	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	88.04610		0.08805		124.11910	0.12412	88.046	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	348.67800		0.34868		287.64680	0.28765	348.678	14.52	139,471.20	400	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	97.77800		0.09778		136.14680	0.13615	97.778	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	310.22270		0.31022		253.82560	0.25383	310.223	14.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	119.32270		0.11932		162.32560	0.16233	119.323	14.63	35,796.81	300	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	286.15540		0.28616		232.85380	0.23285	286.155	14.70	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	135.25540		0.13526		181.35380	0.18135	135.255	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	252.43380		0.25243		203.73780	0.20374	252.434	14.80	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	161.53380		0.16153		212.23780	0.21224	161.534	14.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	226.51460		0.22651		183.53300	0.18353	226.515	14.89	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	185.61460		0.18561		242.03300	0.24203	185.615	14.89	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	202.55580		0.20256		165.13910	0.16514	202.556	14.97	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	211.65580		0.21166		273.63910	0.27364	211.656	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	182.30090		0.18230		148.44320	0.14844	182.301	15.19	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	241.40090		0.24140		306.94320	0.30694	241.401	15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	106.02520		0.10603		86.37740	0.08638	106.025	16.27	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	415.12520		0.41513		494.87740	0.49488	415.125	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	61.05420		0.06105		50.84750	0.05085	61.054	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	620.15420		0.62015		709.34750	0.70935	620.154	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	36.58970		0.03659		31.16030	0.03116	36.590	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	845.68970		0.84569		939.66030	0.93966	845.690	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	22.58880		0.02259		19.61020	0.01961	22.589	19.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,081.68880		1.08169		1,178.11020	1.17811	1,081.689	19.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	13.99790		0.01400		12.40400	0.01240	13.998	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,323.09790		1.32310		1,420.90400	1.42090	1,323.098	20.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	10.60830		0.01061		9.56660	0.00957	10.608	21.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,469.70830		1.46971		1,568.06660	1.56807	1,469.708	21.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	9.69580		0.00970		8.79580	0.00880	9.696	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,518.79580		1.51880		1,617.29580	1.61730	1,518.796	21.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	7.45880		0.00746		6.89010	0.00689	7.459	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,666.55880		1.66656		1,765.39010	1.76539	1,666.559	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5.80430		0.00580		5.46070	0.00546	5.804	23.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,814.90430		1.81490		1,913.96070	1.91396	1,814.904	23.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.11570	0.00012	0.06560	0.00007	0.116	23.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,059.21570	3.05922	3,158.56560	3.15857	3,059.216	23.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.03350	0.00003	0.01850	0.00002	0.034	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,309.13350	3.30913	3,408.51850	3.40852	3,309.133	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00090	0.00000	0.00050	0.00000	0.001	23.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,159.10090	4.15910	4,258.50050	4.25850	4,159.101	23.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00020	0.00000	0.00010	0.00000	0.000	23.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,509.10020	4.50910	4,608.50010	4.60850	4,509.100	23.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.19440	11.19440	11.09500	11.09500		15.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,104.49720	2.10450	2,005.18310	2.00518	2,104.497	20.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.09720	0.00010	0.18310	0.00018	0.097	20.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,094.50030	2.09450	1,995.18880	1.99519	2,094.500	20.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.10030	0.00010	0.18880	0.00019	0.100	20.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,084.50350	2.08450	1,985.19460	1.98519	2,084.504	19.99	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.10350	0.00010	0.19460	0.00019	0.103	19.99	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.20660	11.20660	11.10710	11.10710		14.99	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,906.61480	2.90661	2,807.12760	2.80713	2,906.615	22.94	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01480	0.00001	0.02760	0.00003	0.015	22.94	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,110.83650	1.11084	1,014.22340	1.01422	1,110.836	14.74	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	4.23650	0.00424	7.12340	0.00712	4.236	14.74	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.20840	11.20840	11.10880	11.10880		15.17	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	481.73200	0.48173	411.98720	0.41199	481.732	14.26	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	73.33200	0.07333	103.18720	0.10319	73.332	14.26	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	86.00820	0.08601	72.06650	0.07207	86.008	17.20	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	627.60820	0.62761	713.26650	0.71327	627.608	17.20	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.26050	11.26050	11.16000	11.16000		15.12	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,960.65290	2.96065	2,860.21280	2.86021	2,960.653	21.00	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.15290	0.00015	0.21280	0.00021	0.153	21.00	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,329.87540	1.32988	1,232.47510	1.23248	1,329.875	15.09	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	9.37540	0.00938	12.47510	0.01248	9.375	15.09	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	570.05660	0.57006	500.50560	0.50051	570.057	14.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	109.55660	0.10956	140.50560	0.14051	109.557	14.24	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	113.68300	0.11368	98.20500	0.09820	113.683	17.83	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	853.18300	0.85318	938.20500	0.93820	853.183	17.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.31960	11.31960	11.21760	11.21760		15.23	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,398.16480	1.39816	1,300.99160	1.30099	1,398.165	14.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	18.56480	0.01856	23.39160	0.02339	18.565	14.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,388.58060	1.38858	1,291.50370	1.29150	1,388.581	14.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	18.98060	0.01898	23.90370	0.02390	18.981	14.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,379.00500	1.37900	1,282.02560	1.28203	1,379.005	14.86	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	19.40500	0.01940	24.42560	0.02443	19.405	14.86	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.32160	11.32160	11.21950	11.21950		15.25	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,022.13940	3.02214	2,920.19330	2.92019	3,022.139	19.79	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.53940	0.00054	0.69330	0.00069	0.539	19.79	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,210.88950	1.21089	1,116.73480	1.11673	1,210.889	14.42	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	29.28950	0.02929	37.23480	0.03723	29.289	14.42	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.32350	11.32350	11.22140	11.22140		15.41	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	662.58070	0.66258	593.06730	0.59307	662.581	14.17	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	139.08070	0.13908	171.66730	0.17167	139.081	14.17	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	150.17500	0.15018	132.31580	0.13232	150.175	18.20	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,026.67500	1.02668	1,110.91580	1.11092	1,026.675	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.35480	11.35480	11.25220	11.25220		15.45	54,707,426.40	4,818	184,845.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,355.25870	3.35526	3,252.78630	3.25279	3,355.259	20.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.45870	0.00046	0.58630	0.00059	0.459	20.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,905.99550	2.90600	2,803.69860	2.80370	2,905.995	18.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.19550	0.00120	1.49860	0.00150	1.195	18.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,716.57190	2.71657	2,614.40510	2.61441	2,716.572	18.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	1.77190	0.00177		2.20510	0.00221	1.772	18.41	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,607.01940	2.60702	2,504.95110	2.50495	2,607.019	18.09	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	2.21940	0.00222	2.75110	0.00275	2.219	18.09	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,577.15930	2.57716	2,475.12140	2.47512	2,577.159	18.00	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.35930	0.00236	2.92140	0.00292	2.359	18.00	0.00	0	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,557.25730	2.55726	2,455.24050	2.45524	2,557.257	17.95	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.45730	0.00246	3.04050	0.00304	2.457	17.95	0.00	0	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,358.47880	2.35848	2,256.72210	2.25672	2,358.479	17.37	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.67880	0.00368	4.52210	0.00452	3.679	17.37	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	2,160.38240	2.16038	2,059.15720	2.05916	2,160.382	16.84	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	5.58240	0.00558	6.95720	0.00696	5.582	16.84	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,777.51750	1.77752	1,677.86010	1.67786	1,777.518	15.90	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	12.71750	0.01272	15.66010	0.01566	12.718	15.90	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,767.78210	1.76778	1,668.18150	1.66818	1,767.782	15.87	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	12.98210	0.01298	15.98150	0.01598	12.982	15.87	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,758.05230	1.75805	1,658.50860	1.65851	1,758.052	15.85	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	13.25230	0.01325	16.30860	0.01631	13.252	15.85	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,622.43090	1.62243	1,523.80580	1.52381	1,622.431	15.51	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	17.63090	0.01763	21.60580	0.02161	17.631	15.51	0.00	0	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,593.53060	1.59353	1,495.13300	1.49513	1,593.531	15.44	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	18.73060	0.01873	22.93300	0.02293	18.731	15.44	0.00	0	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,574.29930	1.57430	1,476.05940	1.47606	1,574.299	15.39	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	19.49930	0.01950	23.85940	0.02386	19.499	15.39	0.00	0	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,412.13130	1.41213	1,315.47040	1.31547	1,412.131	14.98	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	27.33130	0.02733	33.27040	0.03327	27.331	14.98	0.00	0	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,383.78670	1.38379	1,287.45260	1.28745	1,383.787	14.90	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	28.98670	0.02899	35.25260	0.03525	28.987	14.90	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,374.35830	1.37436	1,278.13660	1.27814	1,374.358	14.88	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	29.55830	0.02956	35.93660	0.03594	29.558	14.88	0.00	0	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,262.09030	1.26209	1,167.37050	1.16737	1,262.090	14.59	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	37.29030	0.03729	45.17050	0.04517	37.290	14.59	0.00	0	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,243.54790	1.24355	1,149.11220	1.14911	1,243.548	14.54	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	38.74790	0.03875	46.91220	0.04691	38.748	14.54	0.00	0	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	939.38060	0.93938	853.83060	0.85383	939.381	14.33	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	84.58060	0.08458	101.63060	0.10163	84.581	14.33	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	882.69630	0.88270	799.08490	0.79908	882.696	14.31	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	97.89630	0.09790	116.88490	0.11688	97.896	14.31	0.00	0	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	835.33280	0.83533	753.47870	0.75348	835.333	14.30	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	110.53280	0.11053	131.27870	0.13128	110.533	14.30	0.00	0	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	827.55360	0.82755	746.00080	0.74600	827.554	14.29	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	112.75360	0.11275	133.80080	0.13380	112.754	14.29	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	819.80590	0.81981	738.55870	0.73856	819.806	14.29	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	115.00590	0.11501	136.35870	0.13636	115.006	14.29	0.00	0	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	707.80480	0.70780	636.93760	0.63694	707.805	14.25	0.00	0	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	153.00480	0.15300	184.73760	0.18474	153.005	14.25	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	643.35860	0.64336	576.53170	0.57653	643.359	14.47	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	188.55860	0.18856	224.33170	0.22433	188.559	14.47	0.00	0	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	583.44700	0.58345	520.65910	0.52066	583.447	14.69	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	228.64700	0.22865	268.45910	0.26846	228.647	14.69	0.00	0	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	477.03450	0.47703	422.12890	0.42213	477.034	15.12	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	322.23450	0.32223	369.92890	0.36993	322.235	15.12	0.00	0	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	404.43860	0.40444	0.00000	0.00000	404.439	15.48	40,443.86	100	0	100.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	409.63860	0.40964	0.00000	0.00000	409.639	15.48	40,963.86	100	0	100.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	352.12980	0.35213	311.38590	0.31139	352.130	15.90	0.00	0	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	497.32980	0.49733	559.18590	0.55919	497.330	15.90	0.00	0	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	319.08710	0.31909	281.93420	0.28193	319.087	16.21	0.00	0	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	564.28710	0.56429	629.73420	0.62973	564.287	16.21	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	238.45400	0.23845	210.96530	0.21097	238.454	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	783.65400	0.78365	858.76530	0.85877	783.654	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	217.29040	0.21729	192.33690	0.19234	217.290	17.44	0.00	0	36,682.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	862.49040	0.86249	940.13690	0.94014	862.490	17.44	258,747.12	300	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	207.54150	0.20754	183.76730	0.18377	207.542	17.60	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	902.74150	0.90274	981.56730	0.98157	902.741	17.60	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	181.28220	0.18128	160.71670	0.16072	181.282	18.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,026.48220	1.02648	1,108.51670	1.10852	1,026.482	18.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	174.97310	0.17497	155.18550	0.15519	174.973	18.21	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,060.17310	1.06017	1,142.98550	1.14299	1,060.173	18.21	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	139.96800	0.13997	124.44980	0.12445	139.968	19.05	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,285.16800	1.28517	1,372.24980	1.37225	1,285.168	19.05	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	101.56570	0.10157	90.84290	0.09084	101.566	20.33	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,646.76570	1.64677	1,738.64290	1.73864	1,646.766	20.33	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	76.06450	0.07606	68.52700	0.06853	76.064	21.60	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,021.26450	2.02126	2,116.32700	2.11633	2,021.265	21.60	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	61.92820	0.06193	58.75690	0.05876	61.928	22.84	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,357.12820	2.35713	2,456.55690	2.45656	2,357.128	22.84	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	58.74200	0.05874	56.38990	0.05639	58.742	24.79	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,703.94200	2.70394	2,804.18990	2.80419	2,703.942	24.79	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.36460	11.36460	11.26180	11.26180	0.00	0.00	0	0	0.00
\$ / R	On	18/06/2014	8.78	Call	2,587.21450		2.58721	2,485.06600	2.48507	2,587.215	17.92	0.00	0	0.00	
\$ / R	On	18/06/2014	8.78	Put	2.61450		0.00261	3.26600	0.00327	2.614	17.92	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Call	1,274.27730		1.27428	1,179.00260	1.17900	1,274.277	14.61	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Put	39.67730		0.03968	47.20260	0.04720	39.677	14.61	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Call	184.29850		0.18430	163.74170	0.16374	184.298	18.17	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Put	1,059.69850		1.05970	1,141.94170	1.14194	1,059.699	18.17	0.00	0	0.00	
\$ / R	On	27/06/2014		Any day expiry			11.38220	11.38220	11.27910	11.27910	0.00	0.00	0	0	0.00
\$ / R	On	27/06/2014	8.30	Call	3,083.38690		3.08339	2,980.60900	2.98061	3,083.387	19.06	0.00	0	0.00	
\$ / R	On	27/06/2014	8.30	Put	1.18690		0.00119	1.50900	0.00151	1.187	19.06	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Call	732.31090		0.73231	660.34600	0.66035	732.311	14.31	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Put	170.11090		0.17011	201.24600	0.20125	170.111	14.31	0.00	0	0.00	
\$ / R	On	30/06/2014		Any day expiry			11.38800	11.38800	11.28490	11.28490	0.00	0.00	0	0	0.00
\$ / R	On	30/06/2014	10.80	Call	754.60420		0.75460	679.59520	0.67960	754.604	14.33	0.00	0	0.00	
\$ / R	On	30/06/2014	10.80	Put	166.60420		0.16660	194.69520	0.19470	166.604	14.33	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Call	181.95730		0.18196	162.48570	0.16249	181.957	18.56	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Put	1,193.95730		1.19396	1,277.58570	1.27759	1,193.957	18.56	0.00	0	0.00	
\$ / R	On	28/07/2014		Any day expiry			11.44270	11.44270	11.33880	11.33880	0.00	0.00	0	0	0.00
\$ / R	On	28/07/2014	8.30	Call	3,144.80060		3.14480	3,041.37590	3.04138	3,144.801	18.56	0.00	0	0.00	
\$ / R	On	28/07/2014	8.30	Put	2.10060		0.00210	2.57590	0.00258	2.101	18.56	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Call	812.67730		0.81268	736.52140	0.73652	812.677	14.34	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Put	189.97730		0.18998	217.72140	0.21772	189.977	14.34	0.00	0	0.00	
\$ / R	On	29/07/2014		Any day expiry			11.44470	11.44470	11.34070	11.34070	0.00	0.00	0	0	0.00
\$ / R	On	29/07/2014	10.80	Call	830.54200		0.83054	751.41180	0.75141	830.542	14.39	0.00	0	0.00	
\$ / R	On	29/07/2014	10.80	Put	185.84200		0.18584	210.71180	0.21071	185.842	14.39	0.00	0	500.00	
\$ / R	On	29/07/2014	11.10	Call	645.73850		0.64574	585.35480	0.58535	645.738	14.80	0.00	0	0.00	
\$ / R	On	29/07/2014	11.10	Put	301.03850		0.30104	344.65480	0.34465	301.038	14.80	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Call	293.37520		0.29338	263.69740	0.26370	293.375	17.47	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Put	938.67520		0.93868	1,012.99740	1.01300	938.675	17.47	0.00	0	0.00	
\$ / R	On	29/07/2014	12.62	Call	201.36280		0.20136	181.51770	0.18152	201.363	19.00	0.00	0	500.00	
\$ / R	On	29/07/2014	12.62	Put	1,376.66280		1.37666	1,460.81770	1.46082	1,376.663	19.00	0.00	0	0.00	
\$ / R	On	22/08/2014		Any day expiry			11.49430	11.49430	11.38950	11.38950	0.00	0.00	0	0	0.00
\$ / R	On	22/08/2014	9.99	Call	1,560.50560		1.56051	1,463.06500	1.46306	1,560.506	15.11	0.00	0	0.00	
\$ / R	On	22/08/2014	9.99	Put	56.20560		0.05621	63.56500	0.06356	56.206	15.11	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Call	1,551.33520		1.55134	1,453.98440	1.45398	1,551.335	15.08	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Put	57.03520		0.05704	64.48440	0.06448	57.035	15.08	0.00	0	0.00	
\$ / R	On	22/08/2014	10.01	Call	1,542.17730		1.54218	1,444.91730	1.44492	1,542.177	15.06	0.00	0	0.00	

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	Put	57.87730	0.05788	65.41730	0.06542	57.877	15.06	0.00	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,255.76400	1.25576	1,165.60860	1.16561	1,255.764	14.40	0.00	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	91.46400	0.09146	106.10860	0.10611	91.464	14.40	0.00	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	348.32550	0.34833	314.46830	0.31447	348.326	17.34	0.00	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	924.02550	0.92403	994.96830	0.99497	924.026	17.34	0.00	0.00
\$ / R	On 27/08/2014	Any day expiry			11.50530		11.40030		11.50530	15.94	0.00	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	906.88300	0.90688	827.18730	0.82719	906.883	14.44	0.00	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	201.58300	0.20158	226.88730	0.22689	201.583	14.44	0.00	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	220.96730	0.22097	199.87870	0.19988	220.967	19.35	0.00	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,545.66730	1.54567	1,629.57870	1.62958	1,545.667	19.35	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.54750	11.54750	11.44150	11.44150		15.93	0.00	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,650.00100	3.65000	3,544.52360	3.54452	3,650.001	19.37	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.50100	0.00250	3.02360	0.00302	2.501	19.37	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,154.01170	3.15401	3,048.61540	3.04862	3,154.012	18.59	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.51170	0.00651	7.11540	0.00712	6.512	18.59	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,758.87930	2.75888	2,654.10190	2.65410	2,758.879	17.57	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.37930	0.01138	12.60190	0.01260	11.379	17.57	0.00	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,680.19770	2.68020	2,575.59680	2.57560	2,680.198	17.36	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.69770	0.01270	14.09680	0.01410	12.698	17.36	0.00	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,660.54920	2.66055	2,555.99550	2.55600	2,660.549	17.31	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.04920	0.01305	14.49550	0.01450	13.049	17.31	0.00	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,562.45010	2.56245	2,458.15690	2.45816	2,562.450	17.05	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.95010	0.01495	16.65690	0.01666	14.950	17.05	0.00	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,270.13980	2.27014	2,167.31950	2.16732	2,270.140	16.32	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	22.63980	0.02264	25.81950	0.02582	22.640	16.32	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,983.40720	1.98341	1,881.96140	1.88196	1,983.407	15.77	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	35.90720	0.03591	40.46140	0.04046	35.907	15.77	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,814.39240	1.81439	1,714.01370	1.71401	1,814.392	15.45	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	46.89240	0.04689	52.51370	0.05251	46.892	15.45	0.00	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,703.29860	1.70330	1,603.75610	1.60376	1,703.299	15.23	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	55.79860	0.05580	62.25610	0.06226	55.799	15.23	0.00	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,611.84160	1.61184	1,513.08350	1.51308	1,611.842	15.05	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	64.34160	0.06434	71.58350	0.07158	64.342	15.05	0.00	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,441.32270	1.44132	1,344.31210	1.34431	1,441.323	14.71	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	83.82270	0.08382	92.81210	0.09281	83.823	14.71	0.00	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,423.64860	1.42365	1,326.84300	1.32684	1,423.649	14.67	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	86.14860	0.08615	95.34300	0.09534	86.149	14.67	0.00	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,406.03310	1.40603	1,309.43500	1.30944	1,406.033	14.63	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	88.53310	0.08853	97.93500	0.09793	88.533	14.63	0.00	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,353.53200	1.35353	1,257.59150	1.25759	1,353.532	14.52	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	96.03200	0.09603	106.09150	0.10609	96.032	14.52	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,344.83450	1.34483	1,249.00740	1.24901	1,344.835	14.51	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	97.33450	0.09733	107.50740	0.10751	97.335	14.51	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,336.15250	1.33615	1,240.88950	1.24089	1,336.153	14.49	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	98.65250	0.09865	109.38950	0.10939	98.653	14.49	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,275.82580	1.27583	1,184.89680	1.18490	1,275.826	14.36	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	108.32580	0.10833	123.39680	0.12340	108.326	14.36	0.00	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,179.41960	1.17942	1,091.87200	1.09187	1,179.420	14.36	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	131.91960	0.13192	150.37200	0.15037	131.920	14.36	0.00	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	856.61430	0.85661	783.21650	0.78322	856.614	14.53	0.00	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	259.11430	0.25911	291.71650	0.29172	259.114	14.53	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	580.11260	0.58011	526.12790	0.52613	580.113	15.83	0.00	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	542.61260	0.54261	594.62790	0.59463	542.613	15.83	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	417.50350	0.41750	377.42380	0.37742	417.503	17.07	0.00	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	870.00350	0.87000	935.92380	0.93592	870.004	17.07	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	391.28470	0.39128	353.87610	0.35388	391.285	17.32	0.00	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	943.78470	0.94378	1,012.37610	1.01238	943.785	17.32	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	334.42710	0.33443	302.70860	0.30271	334.427	17.96	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,136.92710	1.13693	1,211.20860	1.21121	1,136.927	17.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	326.34020	0.32634	295.44000	0.29544	326.340	18.07	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,168.84020	1.16884	1,243.94000	1.24394	1,168.840	18.07	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	316.58080	0.31658	286.67300	0.28667	316.581	18.20	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,209.08080	1.20908	1,285.17300	1.28517	1,209.081	18.20	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	287.80380	0.28780	260.86590	0.26087	287.804	18.61	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,340.30380	1.34030	1,419.36590	1.41937	1,340.304	18.61	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	210.63950	0.21064	191.20490	0.19120	210.640	19.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,813.13950	1.81314	1,899.70490	1.89970	1,813.140	19.97	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	167.19310	0.16719	152.35800	0.15236	167.193	21.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,219.69310	2.21969	2,310.85800	2.31086	2,219.693	21.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	145.51400	0.14551	137.76840	0.13777	145.514	22.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,598.01400	2.59801	2,696.26840	2.69627	2,598.014	22.38	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.57190	11.57190	11.46530	11.46530		15.94	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	987.33810	0.98734	906.48600	0.90649	987.338	14.51	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	215.43810	0.21544	241.18600	0.24119	215.438	14.51	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	233.14090	0.23314	211.66530	0.21167	233.141	19.76	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	1,761.24090	1.76124	1,846.36530	1.84637	1,761.241	19.76	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.64510	11.64510	11.53680	11.53680		16.14	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	1,073.53640	1.07354	987.96920	0.98797	1,073.536	14.57	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	228.43640	0.22844	251.16920	0.25117	228.436	14.57	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	254.23080	0.25423	231.54230	0.23154	254.231	20.03	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	1,939.13080	1.93913	2,024.74230	2.02474	1,939.131	20.03	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.65840	11.65840	11.54980	11.54980		16.13	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,595.95190	1.59595	1,494.99970	1.49500	1,595.952	14.83	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	97.55190	0.09755	105.19970	0.10520	97.552	14.83	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	553.54950	0.55355	503.33130	0.50333	553.549	16.72	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	805.14950	0.80515	863.53130	0.86353	805.149	16.72	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.70690	11.70690	11.59750	11.59750		16.21	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	1,143.95360	1.14395	1,056.62140	1.05662	1,143.954	14.60	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	237.05360	0.23705	259.12140	0.25912	237.054	14.60	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	260.45660	0.26046	238.61460	0.23861	260.457	20.43	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,163.55660	2.16356	2,251.11460	2.25111	2,163.557	20.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.74710	11.74710	11.63720	11.63720		16.30	0.00	0	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,753.42340	3.75342	3,644.58990	3.64459	3,753.423	18.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	6.32340	0.00632	7.38990	0.00739	6.323	18.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	13.71140	0.01371	14.65020	0.01465	13.711	17.98	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,310.81140	3.31081	3,201.85020	3.20185	3,310.811	17.98	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,261.65150	3.26165	3,152.75030	3.15275	3,261.652	17.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	14.55150	0.01455	15.55030	0.01555	14.552	17.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,212.53870	3.21254	3,103.70060	3.10370	3,212.539	17.76	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	15.43870	0.01544	16.50060	0.01650	15.439	17.76	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	25.99320	0.02599	27.82830	0.02783	25.993	16.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,773.09320	2.77309	2,665.02830	2.66503	2,773.093	16.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	2,350.13240	2.35013	2,244.59140	2.24459	2,350.132	15.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	43.03240	0.04303	47.39140	0.04739	43.032	15.79	0.00	0	8,371.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,293.90030	2.29390	2,188.62000	2.18862	2,293.900	15.73	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	46.80030	0.04680	51.42000	0.05142	46.800	15.73	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Put	50.84570	0.05085	55.74180	0.05574	50.846	15.66	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,237.94570	2.23795	2,132.94180	2.13294	2,237.946	15.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	2,200.80620	2.20081	2,095.99240	2.09599	2,200.806	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	53.70620	0.05371	58.79240	0.05879	53.706	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,837.75670	1.83776	1,735.23750	1.73524	1,837.757	15.15	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	90.65670	0.09066	98.03750	0.09804	90.657	15.15	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	143.45480	0.14345	153.83890	0.15384	143.455	14.71	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,510.55480	1.51055	1,411.03890	1.41104	1,510.555	14.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,411.69340	1.41169	1,313.33920	1.31334	1,411.693	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	164.59340	0.16459	176.13920	0.17614	164.593	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Call	1,371.21320	1.37121	1,276.46550	1.27647	1,371.213	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	174.11320	0.17411	189.26550	0.18927	174.113	14.51	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	211.86430	0.21186	232.54300	0.23254	211.864	14.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,258.96430	1.25896	1,169.74300	1.16974	1,258.964	14.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	1,083.46660	1.08347	998.98060	0.99898	1,083.467	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	296.36660	0.29637	321.78060	0.32178	296.367	14.77	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	1,058.07460	1.05807	974.34190	0.97434	1,058.075	14.81	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	310.97460	0.31097	337.14190	0.33714	310.975	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	353.37020	0.35337	385.30700	0.38531	353.370	14.91	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Call	990.47020	0.99047	912.50700	0.91251	990.470	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	940.31070	0.94031	867.08750	0.86709	940.311	15.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	393.21070	0.39321	429.88750	0.42989	393.211	15.05	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	797.07470	0.79707	732.57660	0.73258	797.075	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	549.97470	0.54997	595.37660	0.59538	549.975	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	861.68500	0.86168	920.08390	0.92008	861.685	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	608.78500	0.60879	557.28390	0.55728	608.785	16.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	605.57130	0.60557	554.31840	0.55432	605.571	16.86	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	868.47130	0.86847	927.11840	0.92712	868.471	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	471.19430	0.47119	431.21860	0.43122	471.194	17.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,224.09430	1.22409	1,294.01860	1.29402	1,224.094	17.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,624.95430	1.62495	1,703.21490	1.70321	1,624.954	19.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	372.05430	0.37205	340.41490	0.34041	372.054	19.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	361.92940	0.36193	331.23370	0.33123	361.929	19.15	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Put	1,674.82940	1.67483	1,754.03370	1.75403	1,674.829	19.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	286.10650	0.28611	262.70430	0.26270	286.107	20.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,139.00650	2.13901	2,225.50430	2.22550	2,139.006	20.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	232.14730	0.23215	219.92640	0.21993	232.147	21.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,685.04730	2.68505	2,782.72640	2.78273	2,685.047	21.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	231.30320	0.23130	219.26380	0.21926	231.303	21.85	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,714.20320	2.71420	2,812.06380	2.81206	2,714.203	21.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	218.98500	0.21898	210.08690	0.21009	218.985	24.26	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,311.88500	3.31188	3,412.88690	3.41289	3,311.885	24.26	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.75420	11.75420	11.64430	11.64430		16.28	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	1,196.66320	1.19666	1,109.16360	1.10916	1,196.663	14.62	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	242.46320	0.24246	264.86360	0.26486	242.463	14.62	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	267.84170	0.26784	246.48010	0.24648	267.842	20.68	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,313.64170	2.31364	2,402.18010	2.40218	2,313.642	20.68	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.85810	11.85810	11.74710	11.74710		16.41	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,311.73230	1.31173	1,222.61140	1.22261	1,311.732	14.67	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	253.63230	0.25363	275.51140	0.27551	253.632	14.67	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	284.11480	0.28411	276.45590	0.27646	284.115	21.42	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,696.01480	2.69601	2,799.35590	2.79936	2,696.015	21.42	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.92300	11.92300	11.80740	11.80740		16.53	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,384.43910	1.38444	1,292.86110	1.29286	1,384.439	14.74	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	261.43910	0.26144	285.46110	0.28546	261.439	14.74	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	306.65480	0.30665	294.93950	0.29494	306.655	21.88	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	2,883.65480	2.88365	2,987.53950	2.98754	2,883.655	21.88	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.96590	11.96590	11.84470	11.84470		16.48	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,308.12180	1.30812	1,216.02990	1.21603	1,308.122	15.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	332.22180	0.33222	361.32990	0.36133	332.222	15.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,301.68410	1.30168	1,209.88330	1.20988	1,301.684	15.01	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	335.78410	0.33578	365.18330	0.36518	335.784	15.01	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,295.26550	1.29527	1,203.76090	1.20376	1,295.266	15.02	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	339.36550	0.33937	369.06090	0.36906	339.366	15.02	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.99080	11.99080	11.86640	11.86640		16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,461.08590		1.46109		1,363.28840	1.36329	1,461.086	14.83	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	270.28590		0.27029		296.88840	0.29689	270.286	14.83	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	327.80410		0.32780		311.58830	0.31159	327.804	22.71	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,187.00410		3.18700		3,295.18830	3.29519	3,187.004	22.71	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			12.06310		12.06310		11.92940	11.92940		16.91	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,545.25810		1.54526		1,438.00860	1.43801	1,545.258	14.99	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	282.15810		0.28216		308.60860	0.30861	282.158	14.99	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	355.96940		0.35597		341.12850	0.34113	355.969	23.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,442.86940		3.44287		3,561.72850	3.56173	3,442.869	23.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.12870		12.12870		11.98640	11.98640		17.10	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,622.96590		1.62297		1,502.77090	1.50277	1,622.966	15.17	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	294.26590		0.29427		316.37090	0.31637	294.266	15.17	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	373.03770		0.37304		359.83380	0.35983	373.038	23.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,724.33770		3.72434		3,853.43380	3.85343	3,724.338	23.91	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			12.19650		12.19650		12.04550	12.04550		17.19	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,699.92810		1.69993		1,573.38730	1.57339	1,699.928	15.28	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	303.42810		0.30343		327.88730	0.32789	303.428	15.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	392.37450		0.39237		353.30420	0.35330	392.374	24.68	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,075.87450		4.07587		4,187.80420	4.18780	4,075.875	24.68	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.27110		12.27110		12.11040	12.11040		17.27	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,782.80930		1.78281		1,649.01010	1.64901	1,782.809	15.37	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	311.70930		0.31171		338.61010	0.33861	311.709	15.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	400.72310		0.40072		359.75710	0.35976	400.723	24.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,279.62310		4.27962		4,399.35710	4.39936	4,279.623	24.61	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.33670		12.33670		12.16750	12.16750		17.41	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,854.62100		1.85462		1,716.77800	1.71678	1,854.621	15.42	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	317.92100		0.31792		349.27800	0.34928	317.921	15.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	389.97010		0.38997		345.69410	0.34569	389.970	24.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,553.27010		4.55327		4,678.19410	4.67819	4,553.270	24.49	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.40910		12.40910		12.23050	12.23050		17.46	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,933.42430		1.93342		1,786.38880	1.78639	1,933.424	15.48	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	324.32430		0.32432		355.88880	0.35589	324.324	15.48	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	384.49080		0.38449		339.59320	0.33959	384.491	24.24	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,775.39080		4.77539		4,909.09320	4.90909	4,775.391	24.24	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.47690		12.47690		12.28950	12.28950		17.58	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	2,007.36620		2.00737		1,852.48480	1.85248	2,007.366	15.53	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	330.46620		0.33047		362.98480	0.36298	330.466	15.53	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	404.14610		0.40415		356.71540	0.35672	404.146	24.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	4,907.24610		4.90725		5,047.21540	5.04722	4,907.246	24.27	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.54020		12.54020		12.34460	12.34460		17.62	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	2,074.68370		2.07468		1,913.61100	1.91361	2,074.684	15.56	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	334.48370		0.33448		369.01100	0.36901	334.484	15.56	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	377.13940		0.37714		331.01190	0.33101	377.139	24.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,286.93940		5.28694		5,436.41190	5.43641	5,286.939	24.13	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.59900		12.59900		12.39580	12.39580		17.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	2,136.52960		2.13653		1,970.17410	1.97017	2,136.530	15.56	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	337.52960		0.33753		374.37410	0.37437	337.530	15.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,899.53790		1.89954		1,738.20970	1.73821	1,899.538	15.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	440.53790		0.44054		482.40970	0.48241	440.538	15.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	362.00910		0.36201		308.73010	0.30873	362.009	24.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,633.00910		5.63301		5,782.93010	5.78293	5,633.009	24.13	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry			11.13560		11.13560		11.03530	11.03530		16.55	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Call	8,219.77250		0.08220		5,100.56640	0.05101	8,219.773	17.21	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Put	3,659.77250		0.03660		10,570.56640	0.10571	3,659.773	17.21	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.19090		11.19090		11.09150	11.09150		14.97	111,909.00	10	839.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	86,832.07990		0.86832		77,455.04140	0.77455	86,832.080	14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put		742.07990	0.00742		1,305.04140	0.01305	742.080	14.58	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put		1,538.17100	0.01538		2,461.96320	0.02462	1,538.171	14.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call		71,628.17100	0.71628		62,611.96320	0.62612	71,628.171	14.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call		70,696.58810	0.70697		61,707.89900	0.61708	70,696.588	14.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put		1,606.58810	0.01607		2,557.89900	0.02558	1,606.588	14.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call		69,767.64430	0.69768		60,807.11300	0.60807	69,767.644	14.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put		1,677.64430	0.01678		2,657.11300	0.02657	1,677.644	14.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.87	Call		39,702.21190	0.39702		33,067.72980	0.33068	39,702.212	14.40	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.87	Put		7,612.21190	0.07612		10,917.72980	0.10918	7,612.212	14.40	0.00	0	160.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call		38,989.25370	0.38989		32,429.63250	0.32430	38,989.254	14.42	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put		7,899.25370	0.07899		11,279.63250	0.11280	7,899.254	14.42	0.00	0	160.00
\$ / R MAXI	On	05/05/2014		Any day expiry				11.27920	11.27920		11.17800	11.17800		15.16	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.39	Call		28,304.24530	0.28304		24,490.53680	0.24491	28,304.245	15.47	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.39	Put		39,384.24530	0.39384		45,690.53680	0.45691	39,384.245	15.47	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.40	Call		27,948.72370	0.27949		24,179.53010	0.24180	27,948.724	15.51	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.40	Put		40,028.72370	0.40029		46,379.53010	0.46380	40,028.724	15.51	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.41	Put		40,677.43350	0.40677		47,072.57050	0.47073	40,677.434	15.54	0.00	0	200.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.41	Call		27,597.43350	0.27597		23,872.57050	0.23873	27,597.434	15.54	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future				11.35480	11.35480		11.25220	11.25220		15.45	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call		78,915.93100	0.78916		70,915.31370	0.70915	78,915.931	14.28	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put		12,435.93100	0.12436		14,695.31370	0.14695	12,435.931	14.28	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call		78,158.20870	0.78158		70,190.00230	0.70190	78,158.209	14.28	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put		12,678.20870	0.12678		14,970.00230	0.14970	12,678.209	14.28	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call		77,404.17000	0.77404		69,519.98670	0.69520	77,404.170	14.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put		12,924.17000	0.12924		15,299.98670	0.15300	12,924.170	14.27	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future				11.54750	11.54750		11.44150	11.44150		15.93	115,475.00	10	49.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call		107,278.40280	1.07278		98,835.79820	0.98836	107,278.403	14.42	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put		16,528.40280	0.16528		18,685.79820	0.18686	16,528.403	14.42	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put		16,787.40660	0.16787		18,967.90780	0.18968	16,787.407	14.42	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call		106,537.40660	1.06537		98,117.90780	0.98118	106,537.407	14.42	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call		105,799.22770	1.05799		97,402.94680	0.97403	105,799.228	14.42	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put		17,049.22770	0.17049		19,252.94680	0.19253	17,049.228	14.42	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future				18.34400	18.34400		18.17740	18.17740		14.58	76,787,984.00	4,186	45,714.00
£ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call		7,944.00000	7.94400		7,777.40000	7.77740	7,944.000	29.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put		0.00000	0.00000		0.00000	0.00000	0.000	29.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call		5,494.01670	5.49402		5,327.42530	5.32743	5,494.017	29.60	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put		0.01670	0.00002		0.02530	0.00003	0.017	29.60	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call		5,344.01960	5.34402		5,177.42970	5.17743	5,344.020	28.94	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put		0.01960	0.00002		0.02970	0.00003	0.020	28.94	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call		4,094.07600	4.09408		3,927.51600	3.92752	4,094.076	23.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put		0.07600	0.00008		0.11600	0.00012	0.076	23.47	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call		4,054.07940	4.05408		3,887.52130	3.88752	4,054.079	23.30	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put		0.07940	0.00008		0.12130	0.00012	0.079	23.30	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call		4,044.08030	4.04408		3,877.52270	3.87752	4,044.080	23.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put		0.08030	0.00008		0.12270	0.00012	0.080	23.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call		4,034.08120	4.03408		3,867.52410	3.86752	4,034.081	23.21	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put		0.08120	0.00008		0.12410	0.00012	0.081	23.21	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call		3,844.10040	3.84410		3,677.55390	3.67755	3,844.100	22.38	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put		0.10040	0.00010		0.15390	0.00015	0.100	22.38	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call		2,944.75890	2.94476		2,778.75230	2.77875	2,944.759	20.08	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put		0.75890	0.00076		1.35230	0.00135	0.759	20.08	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call		1,364.66620	1.36467		1,204.09620	1.20410	1,364.666	15.54	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put		20.66620	0.02067		26.69620	0.02670	20.666	15.54	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Call		518.77170	0.51877		415.99840	0.41600	518.772	14.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Put		174.77170	0.17477		238.59840	0.23860	174.772	14.15	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call		305.74000	0.30574		239.13020	0.23913	305.740	14.67	0.00	0	4,700.00

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	18.40	Put	361.74000	0.36174	461.73020	0.46173	361.740	14.67	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Call	193.85610	0.19386	149.17860	0.14918	193.856	15.30	0.00	0	7,000.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Put	569.85610	0.56986	691.77860	0.69178	569.856	15.30	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.59970	18.59970	18.42790	18.42790		14.98	0.00	0	5,503.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Put	17.39490	0.01739	19.81340	0.01981	17.395	18.92	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Call	3,617.09490	3.61709	3,447.71340	3.44771	3,617.095	18.92	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	2,591.47620	2.59148	2,421.84660	2.42185	2,591.476	15.44	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	31.77620	0.03178	33.94660	0.03395	31.776	15.44	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	2,581.67510	2.58168	2,412.04050	2.41204	2,581.675	15.41	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	31.97510	0.03198	34.14050	0.03414	31.975	15.41	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	2,571.87550	2.57188	2,402.23600	2.40224	2,571.875	15.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	32.17550	0.03218	34.33600	0.03434	32.176	15.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Put	42.87420	0.04287	44.76730	0.04477	42.874	13.90	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Call	2,142.57420	2.14257	1,972.66730	1.97267	2,142.574	13.90	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.65	Call	1,997.27280	1.99727	1,834.56780	1.83457	1,997.273	13.40	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.65	Put	47.57280	0.04757	56.66780	0.05667	47.573	13.40	0.00	0	18,000.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Call	1,785.93170	1.78593	1,635.44640	1.63545	1,785.932	13.19	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Put	66.23170	0.06623	87.54640	0.08755	66.232	13.19	0.00	0	50.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.20	Put	117.25010	0.11725	148.85990	0.14886	117.250	13.51	0.00	0	7,500.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.20	Call	1,516.95010	1.51695	1,376.75990	1.37676	1,516.950	13.51	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.90	Call	1,014.22140	1.01422	901.11020	0.90111	1,014.221	14.22	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.90	Put	314.52140	0.31452	373.21020	0.37321	314.521	14.22	0.00	0	4,000.00
£ / R	On	13/06/2014		Foreign Exchange Future	18.45	Call	712.93990	0.71294	622.40620	0.62241	712.940	14.81	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	18.45	Put	563.23990	0.56324	644.50620	0.64451	563.240	14.81	0.00	0	400.00
£ / R	On	13/06/2014		Foreign Exchange Future	19.55	Put	1,301.09670	1.30110	1,424.24150	1.42424	1,301.097	16.53	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	19.55	Call	350.79670	0.35080	302.14150	0.30214	350.797	16.53	0.00	0	5,667.00
£ / R	On	13/06/2014		Foreign Exchange Future	19.80	Call	299.01990	0.29902	257.39250	0.25739	299.020	16.92	0.00	0	12,000.00
£ / R	On	13/06/2014		Foreign Exchange Future	19.80	Put	1,499.31990	1.49932	1,629.49250	1.62949	1,499.320	16.92	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			18.90050	18.90050	18.72350	18.72350		15.51	0.00	0	7,109.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	2,208.39570	2.20840	2,048.54930	2.04855	2,208.396	14.25	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	147.89570	0.14790	165.04930	0.16505	147.896	14.25	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	148.97210	0.14897	166.20620	0.16621	148.972	14.23	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	2,199.47210	2.19947	2,039.70620	2.03971	2,199.472	14.23	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	2,190.55290	2.19055	2,031.56610	2.03157	2,190.553	14.21	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	150.05290	0.15005	168.06610	0.16807	150.053	14.21	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future			19.21170	19.21170	19.02850	19.02850		15.83	0.00	0	165.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.54	Put	347.05940	0.34706	391.68230	0.39168	347.059	14.35	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.54	Call	2,018.75940	2.01876	1,880.18230	1.88018	2,018.759	14.35	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.55	Call	2,011.65730	2.01166	1,873.28660	1.87329	2,011.657	14.35	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.55	Put	349.95730	0.34996	394.78660	0.39479	349.957	14.35	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.56	Call	2,004.57110	2.00457	1,866.40690	1.86641	2,004.571	14.36	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.56	Put	352.87110	0.35287	397.90690	0.39791	352.871	14.36	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	18.50	Call	1,423.93630	1.42394	1,317.94400	1.31794	1,423.936	14.98	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	18.50	Put	712.23630	0.71224	789.44400	0.78944	712.236	14.98	0.00	0	500.00
£ / R	On	23/01/2015		Any day expiry			19.36610	19.36610	19.18040	19.18040		15.76	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	18.22	Call	1,729.36420	1.72936	1,595.95370	1.59595	1,729.364	14.51	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	18.22	Put	583.26420	0.58326	635.55370	0.63555	583.264	14.51	0.00	0	9,605.00
£ / R	On	23/01/2015		Any day expiry	18.50	Put	704.17430	0.70417	771.59240	0.77159	704.174	14.71	0.00	0	4,700.00
£ / R	On	23/01/2015		Any day expiry	18.50	Call	1,570.27430	1.57027	1,451.99240	1.45199	1,570.274	14.71	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	18.63	Put	769.06940	0.76907	840.06720	0.84007	769.069	14.87	0.00	0	4,697.00
£ / R	On	23/01/2015		Any day expiry	18.63	Call	1,505.16940	1.50517	1,390.46720	1.39047	1,505.169	14.87	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.09	Call	1,296.94560	1.29695	1,194.47660	1.19448	1,296.946	15.44	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.09	Put	1,020.84560	1.02085	1,104.07660	1.10408	1,020.846	15.44	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.10	Call	1,292.77870	1.29278	1,190.56810	1.19057	1,292.779	15.45	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.10	Put	1,026.67870	1.02668	1,110.16810	1.11017	1,026.679	15.45	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.11	Call	1,288.63420	1.28863	1,186.68160	1.18668	1,288.634	15.46	0.00	0	0.00
£ / R	On	23/01/2015		Any day expiry	19.11	Put	1,032.53420	1.03253	1,116.28160	1.11628	1,032.534	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	21.04	Call	711.96970		0.71197		651.40370	0.65140	711.970	17.74	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,385.86970		2.38587		2,511.00370	2.51100	2,385.870	17.74	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	587.42940		0.58743		534.58180	0.53458	587.429	18.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,921.32940		2.92133		3,054.18180	3.05418	2,921.329	18.43	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	583.98620		0.58399		531.44200	0.53144	583.986	18.45	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,937.88620		2.93789		3,071.04200	3.07104	2,937.886	18.45	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10954		0.10954		0.10838	0.10838		16.87	0.00	0	145.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,954.76740		0.01955		1,839.90770	0.01840	1,954.767	24.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.16740		0.00001		2.40770	0.00002	1.167	24.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	962.58860		0.00963		851.41780	0.00851	962.589	16.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	8.98860		0.00009		13.91780	0.00014	8.989	16.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	224.12550		0.00224		185.02770	0.00185	224.125	18.19	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	270.52550		0.00271		347.52770	0.00348	270.525	18.19	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11119		0.11119		0.11000	0.11000		16.79	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,133.29760		0.02133		2,017.10880	0.02017	2,133.298	19.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	14.09760		0.00014		17.30880	0.00017	14.098	19.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,191.24600		0.01191		1,091.44530	0.01091	1,191.246	16.79	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	72.04600		0.00072		91.64530	0.00092	72.046	16.79	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	529.35370		0.00529		473.28430	0.00473	529.354	18.26	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	410.15370		0.00410		473.48430	0.00473	410.154	18.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.25930		15.25930		15.07370	15.07370		14.09	22,919,468.60	1,502	87,799.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,769.66620		2.76967		2,584.55090	2.58455	2,769.666	21.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.36620		0.00037		0.85090	0.00085	0.366	21.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.37420		0.00037		0.86800	0.00087	0.374	21.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,759.67420		2.75967		2,574.56800	2.57457	2,759.674	21.59	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,749.68230		2.74968		2,564.58540	2.56459	2,749.682	21.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.38230		0.00038		0.88540	0.00089	0.382	21.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.51740		0.00052		1.17090	0.00117	0.517	21.00	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,609.81740		2.60982		2,424.87090	2.42487	2,609.817	21.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,410.10020		2.41010		2,225.45250	2.22545	2,410.100	20.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.80020		0.00080		1.75250	0.00175	0.800	20.21	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	228.91980		0.22892		170.02420	0.17002	228.920	14.38	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	319.61980		0.31962		446.32420	0.44632	319.620	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	125.16980		0.12517		92.52880	0.09253	125.170	15.41	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	565.86980		0.56587		718.82880	0.71883	565.870	15.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.48300		15.48300		15.29250	15.29250		14.62	0.00	0	22,643.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,740.46560		1.74047		1,562.46700	1.56247	1,740.466	14.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	47.46560		0.04747		59.96700	0.05997	47.466	14.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,730.98060		1.73098		1,553.52080	1.55352	1,730.981	14.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	47.98060		0.04798		61.02080	0.06102	47.981	14.46	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,721.50170		1.72150		1,544.58970	1.54459	1,721.502	14.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	48.50170		0.04850		62.08970	0.06209	48.502	14.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,683.64650		1.68365		1,509.01930	1.50902	1,683.646	14.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	50.64650		0.05065		66.51930	0.06652	50.646	14.31	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,412.92980		1.41293		1,251.11490	1.25111	1,412.930	13.93	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	79.92980		0.07993		108.61490	0.10861	79.930	13.93	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,202.63140		1.20263		1,050.39150	1.05039	1,202.631	13.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	119.63140		0.11963		157.89150	0.15789	119.631	13.83	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	232.84440		0.23284		302.57530	0.30258	232.844	13.82	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	865.84440		0.86584		745.07530	0.74508	865.844	13.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	266.16490		0.26616		224.58660	0.22459	266.165	16.37	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,133.16490		1.13316		1,282.08660	1.28209	1,133.165	16.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	256.49450		0.25649		216.45200	0.21645	256.495	16.48	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,173.49450		1.17349		1,323.95200	1.32395	1,173.494	16.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future			15.74740		15.74740		15.55190	15.55190		14.96	0.00	0	3,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,574.91200		1.57491	1,416.86950	1.41687	1,574.912	1,574.912	13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	167.51200		0.16751	204.96950	0.20497	167.512	167.512	13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,566.97930		1.56698	1,409.23150	1.40923	1,566.979	1,566.979	13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	169.57930		0.16958	207.33150	0.20733	169.579	169.579	13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,559.06550		1.55907	1,401.61350	1.40161	1,559.065	1,559.065	13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	171.66550		0.17167	209.71350	0.20971	171.665	171.665	13.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			16.02290		16.02290	15.82150	15.82150			15.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	100.93770		0.10094	120.65820	0.12066	100.938	100.938	14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,433.83770		2.43384	2,252.15820	2.25216	2,433.838	2,433.838	14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,425.01370		2.42501	2,243.49870	2.24350	2,425.014	2,425.014	14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	102.11370		0.10211	121.99870	0.12200	102.114	102.114	14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,416.19790		2.41620	2,234.85090	2.23485	2,416.198	2,416.198	14.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	103.29790		0.10330	123.35090	0.12335	103.298	103.298	14.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.32510		16.32510	16.10830	16.10830			15.69	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	394.72900		0.39473	448.51660	0.44852	394.729	394.729	14.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,779.82900		1.77983	1,616.81660	1.61682	1,779.829	1,779.829	14.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,773.19850		1.77320	1,610.45490	1.61045	1,773.199	1,773.199	14.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	398.09850		0.39810	452.15490	0.45215	398.098	398.098	14.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,766.58590		1.76659	1,604.11700	1.60412	1,766.586	1,766.586	14.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	401.48590		0.40149	455.81700	0.45582	401.486	401.486	14.26	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			407.29300		407.29300	408.31800	408.31800				0.00	0	0.00
AL37	On 07/08/2014	Index Future			413.31900		413.31900	414.36000	414.36000				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			476.04100		476.04100	478.42400	478.42400				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			483.08400		483.08400	485.50400	485.50400				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			432.37700		432.37700	434.81000	434.81000				0.00	0	764.00
ALBI	On 07/08/2014	Index Future			438.77400		438.77400	441.24400	441.24400				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			445.83000		445.83000	448.34000	448.34000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.97940		9.97940	9.92020	9.92020			11.89	9,969,420.60	999	16,160.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	501.06360		0.50106	452.46470	0.45246	501.064	501.064	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	11.66360		0.01166	22.26470	0.02226	11.664	11.664	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	12.04910		0.01205	23.53310	0.02353	12.049	12.049	11.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	491.44910		0.49145	443.73310	0.44373	491.449	491.449	11.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	482.34490		0.48234	435.05850	0.43506	482.345	482.345	11.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	12.94490		0.01294	24.85850	0.02486	12.945	12.945	11.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.06620		10.06620	10.00480	10.00480			11.92	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	897.90480		0.89790	844.87930	0.84488	897.905	897.905	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	31.70480		0.03170	40.07930	0.04008	31.705	31.705	12.07	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	492.25320		0.49225	452.25520	0.45226	492.253	492.253	11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	126.05320		0.12605	147.45520	0.14746	126.053	126.053	11.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	371.51950		0.37152	337.97750	0.33798	371.519	371.519	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	195.31950		0.19532	223.17750	0.22318	195.320	195.320	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	365.73180		0.36573	332.53290	0.33253	365.732	365.732	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	199.53180		0.19953	227.73290	0.22773	199.532	199.532	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	360.00180		0.36000	327.14830	0.32715	360.002	360.002	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	203.80180		0.20380	232.34830	0.23235	203.802	203.802	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	724.66530		0.72467	776.24960	0.77625	724.665	724.665	12.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	90.86530		0.09087	81.04960	0.08105	90.865	90.865	12.90	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.17250		10.17250	10.10890	10.10890			12.08	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	764.20350		0.76420	717.90480	0.71790	764.204	764.204	12.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	131.70350		0.13170		149.00480	0.14900	131.704	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	756.73300		0.75673		710.68280	0.71068	756.733	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	134.23300		0.13423		151.78280	0.15178	134.233	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	749.29810		0.74930		703.49810	0.70350	749.298	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	136.79810		0.13680		154.59810	0.15460	136.798	12.00	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.28550		10.28550	10.21950	10.21950	10.21950		12.28	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	179.03660		0.17904		196.93770	0.19694	179.037	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	874.53660		0.87454		826.43770	0.82644	874.537	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	867.21680		0.86722		819.30350	0.81930	867.217	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	181.71680		0.18172		199.80350	0.19980	181.717	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	859.92650		0.85993		812.20280	0.81220	859.926	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	184.42650		0.18443		202.70280	0.20270	184.427	12.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.12260		10.12260	10.07520	10.07520	10.07520		15.17	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	291.67750		0.29168		274.66610	0.27467	291.678	15.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	109.07750		0.10908		139.46610	0.13947	109.078	15.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	285.37600		0.28538		268.86770	0.26887	285.376	15.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	112.77600		0.11278		143.66770	0.14367	112.776	15.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	279.15840		0.27916		263.14750	0.26315	279.158	15.05	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	116.55840		0.11656		147.94750	0.14795	116.558	15.05	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.24940		10.24940	10.19970	10.19970	10.19970		14.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	572.55820		0.57256		538.59920	0.53860	572.558	14.11	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	163.15820		0.16316		178.89920	0.17890	163.158	14.11	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	566.10470		0.56610		532.34640	0.53235	566.105	14.12	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	166.70470		0.16670		182.64640	0.18265	166.705	14.12	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	170.29770		0.17030		186.44250	0.18644	170.298	14.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	559.69770		0.55970		526.14250	0.52614	559.698	14.13	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			424.52660		424.52660	-374.92490	-374.92490				0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,044.93760		1,044.93760	996.37940	996.37940				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,130.47220		1,130.47220	1,081.00760	1,081.00760				0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			134.21050		134.21050	134.75520	134.75520				0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			743.29970		743.29970	602.98760	602.98760				0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,017.01650		1,017.01650	965.03450	965.03450				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			112.51310		112.51310	115.07280	115.07280				0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			7.15870		7.15870	18.42270	18.42270				0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.46940		12.46940	12.31140	12.31140			14.62	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,189.02090		1.18902		1,037.20910	1.03721	1,189.021	17.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	9.62090		0.00962		15.80910	0.01581	9.621	17.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,179.18720		1.17919		1,027.46090	1.02746	1,179.187	17.84	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	9.78720		0.00979		16.06090	0.01606	9.787	17.84	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,169.35750		1.16936		1,017.71790	1.01772	1,169.358	17.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	9.95750		0.00996		16.31790	0.01632	9.958	17.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.66170		12.66170	12.49940	12.49940			15.19	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,137.80230		1.13780		1,003.96820	1.00397	1,137.802	13.80	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	66.10230		0.06610		94.56820	0.09457	66.102	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,129.45910		1.12946		996.14980	0.99615	1,129.459	13.82	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	67.75910		0.06776		96.74980	0.09675	67.759	13.82	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,121.14430		1.12114		988.36410	0.98836	1,121.144	13.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	69.44430		0.06944		98.96410	0.09896	69.444	13.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.85270		1.85270		1.83830	1.83830		14.75	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,636.98580		0.16370		1,495.29380	0.14953	1,636.986	15.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	9.98580		0.00100		12.29380	0.00123	9.986	15.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,539.64090		0.15396		1,397.99990	0.13980	1,539.641	15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	12.64090		0.00126		14.99990	0.00150	12.641	15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,442.95400		0.14430		1,303.26690	0.13033	1,442.954	15.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	15.95400		0.00160		20.26690	0.00203	15.954	15.34	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87520		1.87520		1.86030	1.86030		15.50	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,933.88160		0.19339		1,802.50490	0.18025	1,933.882	14.70	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	81.88160		0.00819		99.50490	0.00995	81.882	14.70	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,844.34420		0.18443		1,715.03190	0.17150	1,844.344	14.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	92.34420		0.00923		112.03190	0.01120	92.344	14.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,758.25900		0.17583		1,631.20740	0.16312	1,758.259	14.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	106.25900		0.01063		128.20740	0.01282	106.259	14.59	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.42872		112.42872		112.42872	112.42872			0.00	0	0.00
EL28	On 08/05/2014	Bond Future			112.85809		112.85809		112.86644	112.86644			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	1,131.91000		1.13191		1,123.56000	1.12356	1,131.910		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	1,141.91000		1.14191		1,133.56000	1.13356	1,141.910		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	1,151.91000		1.15191		1,143.56000	1.14356	1,151.910		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future			114.54250		114.54250		114.55000	114.55000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	552.50000		0.55250		0.00000	0.00000	552.500		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	542.50000		0.54250		0.00000	0.00000	542.500		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	532.50000		0.53250		0.00000	0.00000	532.500		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.84500		82.88008		9.84500	82.88008			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.04935		79.62269		9.93173	80.45459			0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,703.52000		3.70352		2,871.62000	2.87162	3,703.520		0.00	0	0.00
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	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,628.23000		3.62823		2,796.33000	2.79633	3,628.230		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	3,553.04000		3.55304		2,721.14000	2.72114	3,553.040		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.16105		80.69276		10.03954	81.53690			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	0.00000		0.00000		698.92000	0.69892	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	145.22000		0.14522		0.00000	0.00000	145.220		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	76.18000		0.07618		0.00000	0.00000	76.180		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	0.00000		0.00000		767.96000	0.76796	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
ES33	On 07/08/2014	Bond Future	10.16	Call	0.00000	0.00000		836.91000	0.83691		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	7.23000	0.00723		0.00000	0.00000		7.230		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.26397	78.20819		10.13853	79.06528				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	176.02000	0.17602		1,033.11000	1.03311		176.020		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	Call	243.48000	0.24348		1,100.57000	1.10057		243.480		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	10.31	Call	310.84000	0.31084		1,167.93000	1.16793		310.840		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI			431.70500	431.70500		433.93800	433.93800				8,634,100.00	2	292.00
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	102,850.00000	10.28500		80,520.00000	8.05200		102,850.000		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	102,950.00000	10.29500		80,620.00000	8.06200		102,950.000		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	103,050.00000	10.30500		80,720.00000	8.07200		103,050.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			438.09200	438.09200		440.35900	440.35900				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	218,980.00000	21.89800		196,310.00000	19.63100		218,980.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	219,080.00000	21.90800		196,410.00000	19.64100		219,080.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	219,180.00000	21.91800		196,510.00000	19.65100		219,180.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			445.13700	445.13700		447.44100	447.44100				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	38,530.00000	3.85300		15,490.00000	1.54900		38,530.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	38,630.00000	3.86300		15,590.00000	1.55900		38,630.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	38,730.00000	3.87300		15,690.00000	1.56900		38,730.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.84374	105.84374		105.84374	105.84374				0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.49079	108.49079		108.49931	108.49931				0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,499.21000	2.49921		2,490.69000	2.49069		2,499.210		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	2,509.21000	2.50921		2,500.69000	2.50069		2,509.210		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,519.21000	2.51921		2,510.69000	2.51069		2,519.210		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			108.98990	108.98990		109.00000	109.00000				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	0.10000	0.00010		0.00000	0.00000		0.100		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	10.10000	0.01010		0.00000	0.00000		10.100		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	20.10000	0.02010		0.00000	0.00000		20.100		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 06/02/2014	Bond Future			104.66277	104.66277		104.66277	104.66277				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.32889	106.32889		106.33632	106.33632				0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	2,661.11000	2.66111		2,653.68000	2.65368		2,661.110		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 08/05/2014	Bond Future	109.00	Put	2,671.11000		2.67111	2,663.68000	2.66368		2,671.110		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	2,681.11000		2.68111	2,673.68000	2.67368		2,681.110		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			106.65566		106.65566	106.66000	106.66000				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	665.66000		0.66566	0.00000	0.00000		665.660		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	655.66000		0.65566	0.00000	0.00000		655.660		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	645.66000		0.64566	0.00000	0.00000		645.660		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2046	On 08/05/2014	Bond Future			104.51614		104.51614	104.37000	104.37000				181,649,051.32	1,738	1,738.00
I2046	On 08/05/2014	Bond Future	104.34	Call	176.14000		0.17614	0.00000	0.00000		176.140		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	166.14000		0.16614	0.00000	0.00000		166.140		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	156.14000		0.15614	0.00000	0.00000		156.140		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.07595		106.07595	104.45000	104.45000				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,645.95000		1.64595	0.00000	0.00000		1,645.950		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	1,635.95000		1.63595	0.00000	0.00000		1,635.950		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	1,625.95000		1.62595	0.00000	0.00000		1,625.950		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			106.46287		106.46287	104.45000	104.45000				0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	2,032.87000		2.03287	0.00000	0.00000		2,032.870		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	2,022.87000		2.02287	0.00000	0.00000		2,022.870		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	2,012.87000		2.01287	0.00000	0.00000		2,012.870		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future			109.24068		109.24068	109.24068	109.24068				0.00	0	0.00
I2050	On 08/05/2014	Bond Future			112.11469		112.11469	112.12275	112.12275				0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	2,875.31000		2.87531	2,867.25000	2.86725		2,875.310		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	2,885.31000		2.88531	2,877.25000	2.87725		2,885.310		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	2,895.31000		2.89531	2,887.25000	2.88725		2,895.310		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			112.38731		112.38731	112.40000	112.40000				0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	397.31000		0.39731	0.00000	0.00000		397.310		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	387.31000		0.38731	0.00000	0.00000		387.310		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	377.31000		0.37731	0.00000	0.00000		377.310		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			197.99100		197.99100	198.03100	198.03100				0.00	0	1,261.00
IGOV	On 07/08/2014	Index Future			200.94400		200.94400	200.98500	200.98500				0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.19900		204.19900	204.24100	204.24100				0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.04900		536.04900	538.96700	538.96700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014		Index Future	543.82700	543.82700		547.08000	547.08000			0.00	0	210.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.70000	94.30000		5.70000	94.30000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.83000	94.17000		5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	6.05000	93.95000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	6.13000	93.87000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.48000	93.52000		6.43000	93.57000			0.00	0	3,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.56000	93.44000		6.47000	93.53000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	7.06000	92.94000		6.99000	93.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.53000	92.47000		7.43000	92.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.86000	92.14000		7.73000	92.27000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	8.03000	91.97000		7.91000	92.09000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	8.19000	91.81000		8.06000	91.94000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	8.32000	91.68000		8.18000	91.82000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.23330	9.23330		9.17740	9.17740		10.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	1,093.60100	1.09360	1,037.89810	1.03790	1,093.601	14.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	0.30100	0.00030	0.49810	0.00050	0.301	14.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	1,083.61790	1.08362	1,027.92560	1.02793	1,083.618	14.50	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	0.31790	0.00032	0.52560	0.00053	0.318	14.50	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	1,073.63580	1.07364	1,017.95460	1.01795	1,073.636	14.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	0.33580	0.00034	0.55460	0.00055	0.336	14.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.31930	9.31930		9.26030	9.26030		11.31	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	897.44410	0.89744	842.50870	0.84251	897.444	11.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	18.14410	0.01814	22.20870	0.02221	18.144	11.53	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	18.81420	0.01881	23.00460	0.02300	18.814	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	888.11420	0.88811	833.30460	0.83330	888.114	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	878.80560	0.87881	824.12480	0.82412	878.806	11.50	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	19.50560	0.01951	23.82480	0.02382	19.506	11.50	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36350	1.36350		1.35900	1.35900			0.00	0	625.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36360	1.36360		1.35910	1.35910			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.17610	9.17610	0.10896	9.27560	9.27560		17.67	0.00	0	2,000.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	108.54550	0.01085	0.10896	207.61940	0.02076	108.545	17.63	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	8,747.54550	0.87475	0.10896	7,851.61940	0.78516	8,747.546	17.63	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	104.49680	0.01045	0.10896	201.33000	0.02013	104.497	17.65	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	8,843.49680	0.88435	0.10896	7,945.33000	0.79453	8,843.497	17.65	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	8,939.59020	0.89396	0.10896	8,039.23110	0.80392	8,939.590	17.67	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	100.59020	0.01006	0.10896	195.23110	0.01952	100.590	17.67	0	0.00
R157	On 06/02/2014		Bond Future	7.09500	115.00314		7.09500	115.00314		2.48	0.00	0	0.00
R157	On 08/05/2014		Bond Future	7.41181	109.76837		7.36578	109.82933		2.42	0.00	0	20,177.00
R157	On 08/05/2014		Bond Future	5.19	4.04000	0.00404	5.30000	0.00530	4.040	2.35	0.00	0	0.00
R157	On 08/05/2014		Bond Future	5.19	3,003.23000	3.00323	2,943.53000	2.94353	3,003.230	2.35	0.00	0	0.00
R157	On 08/05/2014		Bond Future	5.20	4.17000	0.00417	5.47000	0.00547	4.170	2.35	0.00	0	0.00
R157	On 08/05/2014		Bond Future	5.20	2,989.60000	2.98960	2,929.94000	2.92994	2,989.600	2.35	0.00	0	0.00
R157	On 08/05/2014		Bond Future	5.21	4.30000	0.00430	5.63000	0.00563	4.300	2.35	0.00	0	0.00
R157	On 08/05/2014		Bond Future	5.21	2,975.97000	2.97597	2,916.34000	2.91634	2,975.970	2.35	0.00	0	0.00
R157	On 07/08/2014		Bond Future	7.75302	111.39368		7.69588	111.45518		2.11	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.74	234.71000	0.23471	254.76000	0.25476	234.710	2.05	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.74	1,332.97000	1.33297	1,291.52000	1.29152	1,332.970	2.05	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.75	237.39000	0.23739	257.59000	0.25759	237.390	2.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.75	Put	1,324.73000		1.32473		1,283.43000	1.28343	1,324.730	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,316.76000		1.31676		1,275.62000	1.27562	1,316.760	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	240.34000		0.24034		260.70000	0.26070	240.340	2.05	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.14615	106.37265		8.07184	106.43433			1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	146.87000		0.14687		159.84000	0.15984	146.870	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,790.21000		1.79021		1,741.50000	1.74150	1,790.210	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	148.26000		0.14826		161.32000	0.16132	148.260	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,783.09000		1.78309		1,734.47000	1.73447	1,783.090	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	149.66000		0.14966		162.81000	0.16281	149.660	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,775.99000		1.77599		1,727.46000	1.72746	1,775.990	1.83	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 06/02/2014	Bond Future			8.70000	115.24489		8.70000	115.24489			14.45	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.85413	116.45871		8.76171	117.21549			15.22	5,822,935.50	50	51,066.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,910.88000	15.91088		15,206.13000	15.20613		15,910.880	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	146.08000	0.14608		198.11000	0.19811		146.080	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	149.75000	0.14975		202.81000	0.20281		149.750	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,816.81000	15.81681		15,113.09000	15.11309		15,816.810	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	153.50000	0.15350		207.61000	0.20761		153.500	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,722.93000	15.72293		15,020.26000	15.02026		15,722.930	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	375.74000	0.37574		483.71000	0.48371		375.740	14.87	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	12,215.72000	12.21572		11,566.91000	11.56691		12,215.720	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,500.57000	1.50057		1,785.67000	1.78567		1,500.570	14.95	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,579.47000	6.57947		6,107.79000	6.10779		6,579.470	14.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	5,120.20000	5.12020		4,722.02000	4.72202		5,120.200	15.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,181.23000	2.18123		2,539.83000	2.53983		2,181.230	15.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,033.88000	3.03388		3,465.89000	3.46589		3,033.880	15.13	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,887.06000	3.88706		3,562.29000	3.56229		3,887.060	15.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,056.23000	4.05623		4,557.28000	4.55728		4,056.230	15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,876.20000	2.87620		2,620.47000	2.62047		2,876.200	15.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,079.52000	2.07952		1,885.19000	1.88519		2,079.520	15.34	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,241.67000	5.24167		5,804.12000	5.80412		5,241.670	15.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	1,012.72000	1.01272		911.37000	0.91137		1,012.720	15.60	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	7,991.73000	7.99173		8,647.16000	8.64716		7,991.730	15.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.95358	112.88889		8.85775	113.65644			14.63	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,394.72000	2.39472		2,698.57000	2.69857		2,394.720	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,864.76000	7.86476		7,401.06000	7.40106		7,864.760	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,806.47000	7.80647		7,344.95000	7.34495		7,806.470	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,421.61000	2.42161		2,727.64000	2.72764		2,421.610	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,748.46000	7.74846		7,289.12000	7.28912		7,748.460	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,448.70000	2.44870		2,756.91000	2.75691		2,448.700	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,462.72000	4.46272		4,903.77000	4.90377		4,462.720	14.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,730.84000	4.73084		4,404.34000	4.40434		4,730.840	14.60	0.00	0	840.00
R186	On 06/11/2014	Bond Future			9.03852	114.70847		8.93921	115.48752			13.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,593.48000	2.59348		2,876.74000	2.87674		2,593.480	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,929.31000	9.92931		9,433.52000	9.43352		9,929.310	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,618.65000	2.61865		2,903.73000	2.90373		2,618.650	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,869.17000	9.86917		9,375.20000	9.37520		9,869.170	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,643.98000	2.64398		2,930.87000	2.93087		2,643.980	13.59	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,809.28000	9.80928		9,317.12000	9.31712		9,809.280	13.59	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,984.75000	5.98475		6,454.77000	6.45477		5,984.750	13.97	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,965.02000	4.96502		4,655.99000	4.65599		4,965.020	13.97	0.00	0	2,010.00

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 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			268.03872		268.03872		268.03872	268.03872			0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.80233		271.80233		271.82411	271.82411			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,812.33000		21.81233	21,834.11000	21.83411	21.83411	21,812.330		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,802.33000		21.80233	21,824.11000	21.82411	21.82411	21,802.330		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,792.33000		21.79233	21,814.11000	21.81411	21.81411	21,792.330		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future			270.06665		270.06665	270.00000	270.00000	270.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	76.65000		0.07665	0.00000	0.00000	0.00000	76.650		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	66.65000		0.06665	0.00000	0.00000	0.00000	66.650		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	56.65000		0.05665	0.00000	0.00000	0.00000	56.650		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		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	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.30000		103.24979	6.30000	103.24979	103.24979		1.34	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.72463		104.61079	6.66106	104.64852	104.64852		1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	3.81000		0.00381	5.09000	0.00509	0.00509	3.810		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,194.21000		1.19421	1,157.76000	1.15776	1.15776	1,194.210		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	3.92000		0.00392	5.24000	0.00524	0.00524	3.920		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,188.26000		1.18826	1,151.85000	1.15185	1.15185	1,188.260		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	4.04000		0.00404	5.38000	0.00538	0.00538	4.040		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,182.32000		1.18232	1,145.93000	1.14593	1.14593	1,182.320		0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.19429		101.74781	7.08775	101.78576	101.78576		0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	716.07000		0.71607	683.95000	0.68395	0.68395	716.070		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	33.62000		0.03362	39.45000	0.03945	0.03945	33.620		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	34.05000		0.03405	39.93000	0.03993	0.03993	34.050		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	712.89000		0.71289	680.82000	0.68082	0.68082	712.890		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	34.49000		0.03449	40.42000	0.04042	0.04042	34.490		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	709.73000		0.70973	677.71000	0.67771	0.67771	709.730		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			204.36280		204.36280	204.36280	204.36280	204.36280		11.62	0.00	0	0.00
R202	On 08/05/2014	Bond Future			207.84688		207.84688	207.86218	207.86218	207.86218			0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	7,143.12000		7.14312	7,127.82000	7.12782	7.12782	7,143.120		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	7,153.12000		7.15312	7,137.82000	7.13782	7.13782	7,153.120		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	7,163.12000		7.16312	7,147.82000	7.14782	7.14782	7,163.120		0.00	0	0.00
R202	On 07/08/2014	Bond Future			207.87230		207.87230	208.00000	208.00000	208.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	117.70000		0.11770	0.00000	0.00000	0.00000	117.700		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/08/2014	Bond Future	208.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put		127.70000	0.12770		0.00000	0.00000	127.700		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put		137.70000	0.13770		0.00000	0.00000	137.700		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 06/02/2014	Bond Future				8.50500	98.80548		8.50500	98.80548		11.75	0.00	0	0.00
R2023	On 08/05/2014	Bond Future				8.69638	95.80172		8.59335	96.40572		12.89	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call		412.28000	0.41228		529.88000	0.52988	412.280		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put		7,165.21000	7.16521		6,678.81000	6.67881	7,165.210		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call		420.48000	0.42048		539.77000	0.53977	420.480		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put		7,109.66000	7.10966		6,624.95000	6.62495	7,109.660		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call		428.81000	0.42881		549.81000	0.54981	428.810		0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put		7,054.29000	7.05429		6,571.29000	6.57129	7,054.290		0.00	0	0.00
R2023	On 07/08/2014	Bond Future				8.80500	97.10614		8.69764	97.71942		12.40	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call		2,535.38000	2.53538		2,837.04000	2.83704	2,535.380		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put		4,349.41000	4.34941		4,037.79000	4.03779	4,349.410		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call		2,559.46000	2.55946		2,862.81000	2.86281	2,559.460		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put		4,315.22000	4.31522		4,005.29000	4.00529	4,315.220		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call		2,583.68000	2.58368		2,888.73000	2.88873	2,583.680		0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put		4,281.21000	4.28121		3,972.98000	3.97298	4,281.210		0.00	0	0.00
R2023	On 06/11/2014	Bond Future				8.90160	94.74872		8.78974	95.37117		12.23	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call		3,153.18000	3.15318		3,463.52000	3.46352	3,153.180		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put		4,900.30000	4.90030		4,588.19000	4.58819	4,900.300		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call		3,177.46000	3.17746		3,489.22000	3.48922	3,177.460		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put		4,867.87000	4.86787		4,557.18000	4.55718	4,867.870		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put		4,835.58000	4.83558		4,526.32000	4.52632	4,835.580		0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call		3,201.84000	3.20184		3,515.03000	3.51503	3,201.840		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 06/02/2014	Bond Future				7.76000	104.89374		7.76000	104.89374		5.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future				7.95574	102.15358		7.89209	102.33839		5.71	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call		9.84000	0.00984		13.55000	0.01355	9.840		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put		6,696.77000	6.69677		6,515.67000	6.51567	6,696.770		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call		10.15000	0.01015		13.96000	0.01396	10.150		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put		6,665.70000	6.66570		6,484.70000	6.48470	6,665.700		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call		10.47000	0.01047		14.38000	0.01438	10.470		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put		6,634.64000	6.63464		6,453.74000	6.45374	6,634.640		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call		170.54000	0.17054		205.55000	0.20555	170.540		0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put		3,471.61000	3.47161		3,321.81000	3.32181	3,471.610		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call		498.27000	0.49827		570.53000	0.57053	498.270		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put		2,126.11000	2.12611		2,013.56000	2.01356	2,126.110		0.00	0	0.00
R203	On 07/08/2014	Bond Future				8.13253	103.66591		8.06309	103.85315		5.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call		377.81000	0.37781		422.54000	0.42254	377.810		0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put		3,935.07000	3.93507		3,792.56000	3.79256	3,935.070		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call		655.37000	0.65537		720.85000	0.72085	655.370		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put		2,956.68000	2.95668		2,834.92000	2.83492	2,956.680		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call		663.12000	0.66312		729.09000	0.72909	663.120		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put		2,936.73000	2.93673		2,815.46000	2.81546	2,936.730		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call		670.92000	0.67092		737.41000	0.73741	670.920		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put		2,916.85000	2.91685		2,796.10000	2.79610	2,916.850		0.00	0	0.00
R203	On 06/11/2014	Bond Future				8.29456	101.17019		8.21847	101.35967		5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call		571.03000	0.57103		621.95000	0.62195	571.030		0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put		4,272.10000	4.27210		4,133.54000	4.13354	4,272.100		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call		576.46000	0.57646		627.72000	0.62772	576.460		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put		4,251.51000	4.25151		4,113.29000	4.11329	4,251.510		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.86	Call	581.93000		0.58193		633.54000	0.63354	581.930	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,230.96000		4.23096		4,093.09000	4.09309	4,230.960	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	650.67000		0.65067		706.50000	0.70650	650.670	5.29	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,988.16000		3.98816		3,854.51000	3.85451	3,988.160	5.29	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.27000		92.98271		9.27000	92.98271			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.47642		93.32456		9.34838	94.43468			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		188.98000	0.18898	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	921.14000		0.92114		0.00000	0.00000	921.140		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		276.18000	0.27618	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	833.94000		0.83394		0.00000	0.00000	833.940		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	746.88000		0.74688		0.00000	0.00000	746.880		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		363.24000	0.36324	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.57136		90.44769		9.43920	91.57401			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	4,669.76000		4.66976		3,543.44000	3.54344	4,669.760		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,578.32000		4.57832		3,452.00000	3.45200	4,578.320		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	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	4,487.02000		4.48702		3,360.70000	3.36070	4,487.020		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.64985		91.78885		9.51374	92.93276			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	332.98000		0.33298		1,476.89000	1.47689	332.980		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	415.60000		0.41560		1,559.51000	1.55951	415.600		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	498.10000		0.49810		1,642.01000	1.64201	498.100		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 06/02/2014	Bond Future			7.99500		101.14671		7.99500	101.14671		7.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.19866		102.37959		8.11996	102.67589		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	17.43000		0.01743		24.65000	0.02465	17.430	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,551.71000		8.55171		8,262.63000	8.26263	8,551.710	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	17.96000		0.01796		25.35000	0.02535	17.960	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,510.69000		8.51069		8,221.78000	8.22178	8,510.690	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	18.50000		0.01850		26.07000	0.02607	18.500	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,469.69000		8.46969		8,180.96000	8.18096	8,469.690	7.37	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.35038		99.86171		8.26630	100.16205		7.50	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	821.76000		0.82176		920.53000	0.92053	821.760	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,134.03000		4.13403		3,932.46000	3.93246	4,134.030	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	831.20000		0.83120		930.75000	0.93075	831.200	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,106.36000		4.10636		3,905.57000	3.90557	4,106.360	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	840.73000		0.84073		941.04000	0.94104	840.730	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,078.79000		4.07879		3,878.76000	3.87876	4,078.790	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,201.30000		1.20130		1,327.72000	1.32772	1,201.300	7.37	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,260.86000		3.26086		3,086.94000	3.08694	3,260.860	7.37	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.48114		101.47094		8.39116	101.77536		7.28	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	736.22000		0.73622		814.39000	0.81439	736.220	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,933.38000		5.93338		5,707.13000	5.70713	5,933.380	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	743.36000		0.74336		822.07000	0.82207	743.360	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,904.57000		5.90457		5,678.86000	5.67886	5,904.570	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	750.55000		0.75055		829.80000	0.82980	750.550	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,875.81000		5.87581		5,650.64000	5.65064	5,875.810	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,768.49000		1.76849		1,909.04000	1.90904	1,768.490	7.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.99	Put	3,444.26000	3.44426	3,280.39000	3.28039	3,444.260	7.19	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 06/02/2014	Bond Future			9.37000	97.63150	9.37000	97.63150			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.56943	93.53549	9.43629	94.78472			0.00	0	13,650.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	5,154.42000	5.15442	3,905.19000	3.90519	5,154.420		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	5,052.29000	5.05229	3,803.06000	3.80306	5,052.290		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,950.35000	4.95035	3,701.12000	3.70112	4,950.350		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.65680	94.79851	9.51946	96.06611			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	0.00000	0.00000	1,114.23000	1.11423	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	153.37000	0.15337	0.00000	0.00000	153.370		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	62.02000	0.06202	0.00000	0.00000	62.020		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	0.00000	0.00000	1,205.58000	1.20558	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	29.16000	0.02916	1,296.76000	1.29676	29.160		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.73548	91.89922	9.59397	93.18644			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	0.00000	0.00000	1,148.00000	1.14800	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	139.22000	0.13922	0.00000	0.00000	139.220		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	0.00000	0.00000	1,237.98000	1.23798	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	49.24000	0.04924	0.00000	0.00000	49.240		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	40.57000	0.04057	1,327.79000	1.32779	40.570		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.24500	95.94035	8.24500	95.94035			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.44355	97.05199	8.37089	97.36448			0.00	0	18,448.00
R207	On 08/05/2014	Bond Future	6.19	Call	17.00000	0.01700	23.77000	0.02377	17.000	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,323.14000	10.32314	10,017.42000	10.01742	10,323.140	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	17.51000	0.01751	24.45000	0.02445	17.510	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,274.99000	10.27499	9,969.44000	9.96944	10,274.990	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	18.04000	0.01804	25.15000	0.02515	18.040	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,226.88000	10.22688	9,921.50000	9.92150	10,226.880	9.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.58524	94.84725	8.50842	95.16404			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,001.02000	1.00102	1,109.70000	1.10970	1,001.020	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,774.85000	4.77485	4,566.74000	4.56674	4,774.850	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,012.65000	1.01265	1,122.17000	1.12217	1,012.650	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,743.32000	4.74332	4,536.05000	4.53605	4,743.320	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,024.38000	1.02438	1,134.73000	1.13473	1,024.380	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,711.91000	4.71191	4,505.47000	4.50547	4,711.910	9.05	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.70226	96.37603	8.62109	96.69719			0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,020.54000	1.02054	1,114.09000	1.11409	1,020.540	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,592.11000	6.59211	6,364.50000	6.36450	6,592.110	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,029.88000	1.02988	1,124.03000	1.12403	1,029.880	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,559.11000	6.55911	6,332.10000	6.33210	6,559.110	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,039.28000	1.03928	1,134.03000	1.13403	1,039.280	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,526.19000	6.52619	6,299.78000	6.29978	6,526.190	8.91	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future		8.37000	93.90159		8.37000	93.90159		9.50	0.00	0	0.00
R208	On 08/05/2014	Bond Future		8.57122	91.45733		8.48331	91.88227		11.06	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	18.04000	0.01804	26.41000	0.02641	18.040	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,882.36000	11.88236	11,465.79000	11.46579	11,882.360	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	18.59000	0.01859	27.17000	0.02717	18.590	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,826.90000	11.82690	11,410.54000	11.41054	11,826.900	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,771.47000	11.77147	11,355.33000	11.35533	11,771.470	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	19.15000	0.01915	27.95000	0.02795	19.150	10.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.69393	92.81146	8.60178	93.24235			10.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,122.03000	1.12203	1,266.34000	1.26634	1,122.030	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,459.97000	5.45997	5,173.39000	5.17339	5,459.970	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,135.06000	1.13506	1,280.49000	1.28049	1,135.060	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,423.63000	5.42363	5,138.17000	5.13817	5,423.630	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,148.20000	1.14820	1,294.75000	1.29475	1,148.200	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,387.44000	5.38744	5,103.10000	5.10310	5,387.440	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,897.38000	1.89738	2,099.08000	2.09908	1,897.380	10.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,852.87000	3.85287	3,623.68000	3.62368	3,852.870	10.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.80138	90.90682	8.70473	91.34399			10.57	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,053.24000	1.05324	1,173.55000	1.17355	1,053.240	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,457.50000	7.45750	7,140.64000	7.14064	7,457.500	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,418.69000	7.41869	7,102.67000	7.10267	7,418.690	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,063.46000	1.06346	1,184.61000	1.18461	1,063.460	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,379.99000	7.37999	7,064.80000	7.06480	7,379.990	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,073.77000	1.07377	1,195.75000	1.19575	1,073.770	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,652.03000	2.65203	2,872.39000	2.87239	2,652.030	10.50	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	4,023.85000	4.02385	3,807.04000	3.80704	4,023.850	10.50	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 06/02/2014	Bond Future		9.16500	74.85841	9.16500	74.85841			20.23	0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.35219	72.03955	9.22948	72.92155			21.42	0.00	0	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	219.10000	0.21910	308.88000	0.30888	219.100	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,391.61000	12.39161	11,599.39000	11.59939	12,391.610	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	224.34000	0.22434	315.79000	0.31579	224.340	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,306.19000	12.30619	11,515.64000	11.51564	12,306.190	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,221.02000	12.22102	11,432.15000	11.43215	12,221.020	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	229.69000	0.22969	322.82000	0.32282	229.690	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	865.92000	0.86592	1,112.63000	1.11263	865.920	21.06	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,360.60000	7.36060	6,725.31000	6.72531	7,360.600	21.06	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,923.76000	1.92376	2,336.44000	2.33644	1,923.760	21.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,501.71000	4.50171	4,032.39000	4.03239	4,501.710	21.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,511.80000	2.51180	2,207.35000	2.20735	2,511.800	21.57	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,551.90000	3.55190	4,129.45000	4.12945	3,551.900	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,061.65000	4.06165	4,677.34000	4.67734	4,061.650	21.65	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,126.44000	2.12644	1,860.13000	1.86013	2,126.440	21.65	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,559.04000	4.55904	5,207.45000	5.20745	4,559.040	21.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,813.51000	1.81351	1,579.92000	1.57992	1,813.510	21.72	0.00	0	7,262.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.85	Put	1,581.96000		1.58196		1,373.68000	1.37368	1,581.960	21.78	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	4,991.33000		4.99133		5,665.05000	5.66505	4,991.330	21.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.43563		73.10624		9.30933	74.00106		21.54	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,135.60000		3.13560		3,568.90000	3.56890	3,135.600	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,998.63000		5.99863		5,537.11000	5.53711	5,998.630	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,164.27000		3.16427		3,599.96000	3.59996	3,164.270	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,952.72000		5.95272		5,493.59000	5.49359	5,952.720	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,193.09000		3.19309		3,631.16000	3.63116	3,193.090	21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,907.08000		5.90708		5,450.33000	5.45033	5,907.080	21.32	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.50902		71.13627		9.37912	72.04491		21.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,724.81000		3.72481		4,154.55000	4.15455	3,724.810	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,467.50000		7.46750		6,988.60000	6.98860	7,467.500	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,752.78000		3.75278		4,184.51000	4.18451	3,752.780	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,420.47000		7.42047		6,943.56000	6.94356	7,420.470	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,780.87000		3.78087		4,214.59000	4.21459	3,780.870	21.61	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,373.67000		7.37367		6,898.75000	6.89875	7,373.670	21.61	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 06/02/2014	Bond Future			156.22770		156.22770		156.22770	156.22770			0.00	0	0.00
R210	On 08/05/2014	Bond Future			156.46546		156.46546		156.47730	156.47730			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	3,524.54000		3.52454		3,512.70000	3.51270	3,524.540		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	3,534.54000		3.53454		3,522.70000	3.52270	3,534.540		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	3,544.54000		3.54454		3,532.70000	3.53270	3,544.540		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			158.80058		158.80058		159.00000	159.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	189.42000		0.18942		0.00000	0.00000	189.420		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	199.42000		0.19942		0.00000	0.00000	199.420		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	209.42000		0.20942		0.00000	0.00000	209.420		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 06/02/2014	Bond Future			125.86704		125.86704		125.86704	125.86704			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.62677		127.62677		127.64083	127.64083			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	2,363.23000		2.36323		2,349.17000	2.34917	2,363.230		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	2,373.23000		2.37323		2,359.17000	2.35917	2,373.230		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,383.23000		2.38323		2,369.17000	2.36917	2,383.230		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 07/08/2014	Bond Future			127.97667		127.97667		128.00000	128.00000			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	13.33000		0.01333		0.00000	0.00000	13.330		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/08/2014	Bond Future	128.00	Put	23.33000	0.02333		0.00000	0.00000		23.330		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	33.33000	0.03333		0.00000	0.00000		33.330		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R212	On 06/02/2014	Bond Future			126.77011	126.77011		126.77011	126.77011				0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.82581	128.82581		128.83652	128.83652				0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,164.19000	3.16419		3,153.48000	3.15348		3,164.190		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,174.19000	3.17419		3,163.48000	3.16348		3,174.190		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	3,184.19000	3.18419		3,173.48000	3.17348		3,184.190		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.04187	129.04187		129.05000	129.05000				0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	51.87000	0.05187		0.00000	0.00000		51.870		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	41.87000	0.04187		0.00000	0.00000		41.870		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	31.87000	0.03187		0.00000	0.00000		31.870		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 06/02/2014	Bond Future			9.13500	84.89069		9.13500	84.89069			18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.28331	82.14856		9.18115	82.89066			19.17	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	174.12000	0.17412		237.65000	0.23765		174.120		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,417.73000	13.41773		12,739.16000	12.73916		13,417.730		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	178.35000	0.17835		243.08000	0.24308		178.350		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,332.26000	13.33226		12,654.89000	12.65489		13,332.260		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	182.66000	0.18266		248.61000	0.24861		182.660		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,246.99000	13.24699		12,570.84000	12.57084		13,246.990		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.37410	83.36460		9.26875	84.11739			18.98	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,753.47000	2.75347		3,090.81000	3.09081		2,753.470		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,678.30000	6.67830		6,262.85000	6.26285		6,678.300		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,780.16000	2.78016		3,119.52000	3.11952		2,780.160		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,628.98000	6.62898		6,215.55000	6.21555		6,628.980		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,807.01000	2.80701		3,148.39000	3.14839		2,807.010		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,579.91000	6.57991		6,168.50000	6.16850		6,579.910		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.45543	81.16407		9.34687	81.92835			19.03	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,405.42000	3.40542		3,748.56000	3.74856		3,405.420		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,882.34000	7.88234		7,461.20000	7.46120		7,882.340		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,432.50000	3.43250		3,777.34000	3.77734		3,432.500		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,833.81000	7.83381		7,414.37000	7.41437		7,833.810		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,459.44000	3.45944		3,805.98000	3.80598		3,459.440		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,785.23000	7.78523		7,367.49000	7.36749		7,785.230		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 06/02/2014	Bond Future			9.28500	75.51988		9.28500	75.51988			21.42	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.48619	72.43597		9.35321	73.41725			22.44	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,667.12000	1.66712		2,074.39000	2.07439		1,667.120		0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,447.61000	5.44761		4,873.60000	4.87360		5,447.610		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,691.76000	1.69176		2,102.77000	2.10277		1,691.760		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,392.77000	5.39277		4,822.50000	4.82250		5,392.770		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,716.64000	1.71664		2,131.38000	2.13138		1,716.640		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,338.30000	5.33830		4,771.76000	4.77176		5,338.300		0.00	0	0.00

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 07/08/2014	Bond Future			9.57007		73.41499		9.43312	74.41059		22.23		0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,446.90000		4.44690		5,023.51000	5.02351	4,446.900	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,663.49000		4.66349		4,244.50000	4.24450	4,663.490	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,481.72000		4.48172		5,060.80000	5.06080	4,481.720	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,626.16000		4.62616		4,209.64000	4.20964	4,626.160	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,516.66000		4.51666		5,098.20000	5.09820	4,516.660	22.27	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,589.07000		4.58907		4,175.01000	4.17501	4,589.070	22.27	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.64534		71.30927		9.50443	72.32032		22.33	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,452.25000		5.45225		6,040.58000	6.04058	5,452.250	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,490.12000		5.49012		5,067.40000	5.06740	5,490.120	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,486.68000		5.48668		6,077.06000	6.07706	5,486.680	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,453.65000		5.45365		5,032.98000	5.03298	5,453.650	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,521.19000		5.52119		6,113.62000	6.11362	5,521.190	22.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,417.39000		5.41739		4,998.77000	4.99877	5,417.390	22.45	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			22,096.07000		22,096.07000		21,871.81000	21,871.81000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.99380		4.99380		4.98830	4.98830		13.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	87.60300		0.08760		84.39130	0.08439	87.603	13.90	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	83.80300		0.08380		86.09130	0.08609	83.803	13.90	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	88.70610		0.08871		91.09270	0.09109	88.706	13.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	82.50610		0.08251		79.39270	0.07939	82.506	13.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	78.00690		0.07801		75.02270	0.07502	78.007	13.90	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	94.20690		0.09421		96.72270	0.09672	94.207	13.90	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.94280		4.94280		4.93920	4.93920		12.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	107.21860		0.10722		105.04680	0.10505	107.219	13.05	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	204.41860		0.20442		205.84680	0.20585	204.419	13.05	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	103.66800		0.10367		101.53800	0.10154	103.668	13.08	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	210.86800		0.21087		212.33800	0.21234	210.868	13.08	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	100.21320		0.10021		98.12390	0.09812	100.213	13.10	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	217.41320		0.21741		218.92390	0.21892	217.413	13.10	0.00	0	0.00

Total for Derivatives : **574,673,247.17** **33,786** **3 651 883.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.63991			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.63500		104.99582		7.63500	104.97409			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.87649			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.16000		104.11105		9.16000	104.08529			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.72507			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	99.81725			0.00	780,000,000	780,000,000.00
AB013	On 21/11/2018	Spot Bond			10.02500		95.46728		10.02500	95.44149			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.93500		103.26910		7.93500	103.24691			1,704,438,000,000.00	214,800,000	365,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.86500	108.35166		6.86500	103.95033			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.19070			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.32000	105.48507		9.32000	105.45853			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.16661		1.60000	136.15598			0.00	0	350,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.75000	124.53415		2.75000	254.76178			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.49059			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02504			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46180			0.00	0	1,300,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00418			0.00	400,000,000	400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.05079			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.08172			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.16343			0.00	900,000,000	900,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.39500	107.93181		8.39500	107.90730			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.92616			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.11500	104.40118		8.11500	104.37824			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40690			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73270			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56731			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45527			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.66685			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88078			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06660			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58703			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13737			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.84509			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000		137.13971		6.05000	132.03439			0.00	0	72,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.45000		126.77625		3.45000	126.75997			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.55000		113.35013		4.55000	113.33226			5,460,000,000,000.00	1,200,000,000	1,200,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.20000		97.79768		5.20000	97.78071			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.34000		99.50386		6.34000	99.48332			0.00	0	170,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.72000		109.05022		11.72000	109.01591			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87075			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02814			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.11372			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.17217			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000		107.46499		4.85000	107.44718			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		43.20052		100.00000	43.09354			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.49000		161.00189		2.49000	160.98548			2,490,000,000,000.00	1,000,000,000	500,000,000.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.61864		2.76000	155.60163			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.52000		161.66298		2.52000	161.64636			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.33000		164.45360		2.33000	164.43753			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.71625		71.83130		8.71625	71.81485			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.71625		71.83130		8.71625	71.81485			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	89.78000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.93475			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	89.78000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.67000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	88.94000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.57884			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.46109			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.84000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.65500		102.16747		7.65500	102.14639			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.52000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	85.06000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76606			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.92500		113.75602		7.92500	113.73160			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44628			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.36000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	82.48000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	3.09000		89.99958		3.09000	97.64955			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.02000		96.16877		3.02000	143.34971			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.93000		108.41557		2.93000	187.80035			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	81.08000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.09500		89.85226		10.09500	89.82781			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	90.72000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	106.70867			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.12000	104.22986		10.12000	104.20160			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.06500	104.62934		10.06500	104.60113			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.53500	88.33794		9.53500	88.31534			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	98.88000			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	10.16000	103.94072		10.16000	103.91243			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18961			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.24831			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.02000	106.93782		9.02000	106.91176			68,552,000,000.00	7,600,000	70,100,000.00
ABS5	On 01/05/2015	Spot Bond	7.58500	103.17939		7.58500	103.15818			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.56500	95.29716		9.56500	95.27270			34,501,911,500,000.00	3,607,100,000	1,867,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.32000	93.18240		10.32000	93.15650			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.28500	105.88504		8.28500	105.86130			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000	131.14026		2.30000	128.60592			4,230,620,000,000.00	1,839,400,000	919,700,000.00
ABSI2	On 07/12/2023	Spot Bond	2.56000	204.09844		2.56000	258.56587			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	121.25114		1.54000	123.94603			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.49000	120.19657		2.49000	122.59840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.49306	100.00000	44.38288		0.00		0	0.00	
ACL028	On 15/09/2015	Spot Bond	12.08500	107.58835	12.08500	107.55348		0.00		0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.79634		0.00		0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.58079	100.00000	2.57440		0.00		0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.79102		0.00		0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.71595		0.00		0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.38270	100.00000	15.34461		0.00		0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.80166		0.00		0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	61.31134	11.00000	61.29381		0.00		0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.38270	100.00000	15.34461		0.00		0	0.00	
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.75875		0.00		0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11024		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23198		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.05594		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09263		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10878		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29353		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29353		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29517		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02661		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29517		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29188		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.38611			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.00597			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86809			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.07066			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.10713			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.12176			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.09243			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02661			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.02000	101.43553		10.02000	101.40484			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93862			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.23446			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.93108			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	80.92383			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.22390			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.29465			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.05588			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88844			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88844			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.43417			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01916			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01035			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.09924			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39519			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.09813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28913		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95286		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.08494		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.28543		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.91216		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.06030		0.00		0	0.00	
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88274		0.00		0	0.00	
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86655		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03701		0.00		0	0.00	
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91952		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89452		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94305		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03407		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.98265		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92393		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94011		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	104.10591	10.23000	104.07722		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95608		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93129		0.00		0	0.00	
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.32033		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	109.43826		0.00		0	0.00	
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87903		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	10.10000	100.23861	10.10000	100.21148		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02959		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	110.50206		1.75000	110.59900			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93864			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94137			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00749			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.04395			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97102			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.03665			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00020			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08039			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.13301			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05124			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.38826			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.03665			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.00382			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06608			0.00	1,600,000,000	1,600,000,000.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.08515			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93111			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95317			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.08963			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.07747			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16049			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01478			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14884			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.75454			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.13935			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.10224			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.10224			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.28852			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.06365			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94183			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93161			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.86038			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95934			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.96372			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00749			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94329			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94183			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.04269			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.97584			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26064			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12027			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47309			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.64304			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.75630			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34163			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38844			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45076			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		8.65500	98.05810		8.65500	98.03528			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.45374			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.54819			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.08000	101.56552		9.08000	101.54061			42,676,000,000.00	4,700,000	1,570,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.76000	114.85978		9.76000	114.82971			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	61.51819		100.00000	61.36584			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.98500	110.07601		7.98500	110.05220			1,597,000,000,000.00	200,000,000	3,661,600,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	58.52669		100.00000	58.38177			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.80880		100.00000	14.77584			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.27000	148.45948		3.27000	148.44119			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		5.55000	99.92403		5.55000	128.65302			0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16367			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02951			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.01865			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42342			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07589			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04747			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.86881			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12529			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76319			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.57000	104.45682		9.57000	104.42999			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85753			0.00	0	500,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.36236			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.62441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.23990				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.28113				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.11000		99.15026	10.11000	99.12340				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.88500		109.96543	7.88500	109.94207				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.82012				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.73681				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.09500		103.58056	8.09500	103.55798				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.47000		105.05332	9.47000	105.02661				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.74621		103.01663	11.74621	102.32536				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.60591		101.20852	11.60591	101.23970				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.65895		101.08340	11.65895	101.16455				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.11600				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.71198		100.86337	11.71198	101.00136				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.62805		98.99036	12.62805	98.79992				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.14513				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.14513				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.14521				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.99621		99.49755	11.99621	100.23638				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.92015		101.74215	11.92015	100.90524				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.60591		101.20852	11.60591	101.23970				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.85321		100.79864	11.85321	100.96866				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.04814		94.10045	11.04814	100.35297				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.08109				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06590				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.00264			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	11.06648		99.82110		11.06648	100.32878			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.24500		98.38081		12.24500	98.15578			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	12.17000		64.73181		12.17000	95.57179			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97050			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.12830		9.28000	101.10181			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04865			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.97000		63.70617		11.97000	95.46240			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01415			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04290			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04290			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	101.00033			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.74292			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.05749			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.65536			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	101.05749			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41198			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.74621		103.32839		14.74621	102.65970			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.02117		100.46281		16.02117	100.28152			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.90646		100.05613		14.90646	100.66671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.41510			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.41510			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.41510			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.47209			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.50591			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.58935		100.00000	13.56356			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.84431		100.00000	20.79270			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.97066		100.00000	18.92369			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.71028		100.00000	11.68129			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.72465		100.00000	11.69529			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.15830		100.00000	14.12324			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.26792		100.00000	12.23754			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	90.65023		100.00000	90.43793			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.33477			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17295			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20271			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.46000	102.45579		2.46000	168.43249			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.68000	94.65865		8.68000	134.27756			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.68000	96.03053		8.68000	134.66448			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.06500	95.15363		9.06500	95.13045			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.04612			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.66888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.25972			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.96704			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.66000		97.47822		8.66000	97.45540			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19677			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32033			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32928			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35911			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38890			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47191			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.20940		100.00000	14.17421			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24768			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.25993			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26517			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26692			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28789			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31580			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		8.89334		100.00000	8.87131			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		8.89334		100.00000	8.87131			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95786			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.04330			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.06660			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.02000		103.07642		9.02000	103.05130			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26049			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.37935		100.00000	6.36355			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.37935		100.00000	6.36355			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.76500	101.81161		6.76500	101.79334		6,765,000,000,000.00	1,000,000,000	672,600,000.00	
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.98831			0.00	949,000,000	474,500,000.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.68095			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.03505			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	96.95751			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29877			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.53700			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29628			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.37109			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.50709			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.07330			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.98810			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	43.25975		100.00000	43.15143			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.42251		100.00000	14.38680			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.86290			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.91500	107.13868		7.91500	107.11571		25,328,000,000.00	3,200,000	3,200,000.00	
CBL08	On 02/11/2016	Spot Bond		10.12000	113.21725		10.12000	113.18638			0.00	0	42,200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.30215			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.42005			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.77000	104.31480		9.77000	104.28731		21,494,000,000.00	2,200,000	657,800,000.00	
CBL12	On 06/09/2018	Spot Bond		11.88000	103.05827		11.88000	103.02543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.25017			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.13000		98.25495		12.13000	98.22299			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.85692			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.01000		100.68724		10.01000	100.66008			90,090,000,000.00	9,000,000	115,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.08356			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.57000		99.33165		12.57000	99.29875			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18455			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.47919			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.11740			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.86000		91.81445		10.86000	91.78762			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.51000		113.84701		10.51000	113.81498			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.36000		109.82254		10.36000	109.79207			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.70000		114.42007		9.70000	114.39013			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.84023			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.37000		103.97985		12.37000	103.94538			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.95140			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.19828			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.67369			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.78626			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.55210			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.55214			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.72352			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.72647			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.71090			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.32048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.95660			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	87.86692		100.00000	87.66813			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	87.86692		100.00000	87.66813			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	87.86692		100.00000	87.66813			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.05597			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	87.86692		100.00000	87.66813			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.22778			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40001			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.17843		10.11000	101.15087			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40001			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62963			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	114.22743		2.76000	115.79119			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.80690		3.14000	115.82975			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.77677		8.25000	103.75360			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	101.40001			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40001			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.92465		3.10000	115.42375			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.57226		2.40000	115.08958			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54545			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90998			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46438			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.98500	101.68055		8.98500	101.65600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48176			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47362			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35569			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36333			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.03500	101.82224		9.03500	101.79753			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.03500	101.82224		9.03500	101.79753			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		9.08500	100.56403		9.08500	100.53948			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08533			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.21150			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38790			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38790			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	90.63342		100.17539	90.21321			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.51620			0.00	0	5,500,000,000.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96261			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10236			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43356			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.53496			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.38947		9.35000	104.36356			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.38947		9.35000	104.36356			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43229			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43661			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	102.44110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97865			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.39151			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81728			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85543			0.00	100,000,000	100,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85543			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85543			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85543			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85543			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86182			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.90000	102.72701		9.90000	102.69960			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88629			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92381			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92381			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24512			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25411			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.26829			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99291			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98561			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00463			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.77183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.75622				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.00169				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	105.22526				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23325				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.87929				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.79013				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.95642				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12408				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12408				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12408				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12408				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.03900				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.38504				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.28516				0.00	0	7,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.00224				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.42869				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.89473				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.98949				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76689				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.16898				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91667				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91667				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.90939				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	129.91337				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.74431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.18087			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.36867			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.88908			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.46804			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.54808			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.46278			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.95402			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.37500	92.36160		11.37500	92.33337			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.89500	94.02971		11.89500	93.99970			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86214			0.00	0	1,000,000,000.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.17795			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.95511			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28432			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27374			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.90988		8.80500	102.50641			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01478			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17453			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	122.76131			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06872			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.09058			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.17504			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.10224			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59587			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59587			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.23212			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82369			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.29785			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86214			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.11934			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	112.13677			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84690			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20763			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.38865			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86805			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60193			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.29054			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.95318			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.13428			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20443			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.04023			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84002			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83849			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.18859			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.96728			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.26617			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.59509			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.93006			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	101.48168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.58976			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.18303			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18493			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.20373			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.70947		10.55000	100.18507			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55500		100.67842		10.55500	100.67227			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.16598			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.17421			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.69500		102.24204		12.69500	106.76447			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	100.00000		0.02335		100.00000	0.02603			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.65491		7.01000	38.26652			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	140.60467			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	9.06500		95.15363		9.06500	128.50749			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.68000		30.66029		8.68000	134.27756			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.68000		31.06143		8.68000	134.66448			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.22543			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.12476			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61363			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61363			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.09997			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01780			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03400			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03665			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.92869			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.68329			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.53500		110.24834		9.53500	107.72336			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.47000		100.07471		9.47000	100.04927		21,307,500,000,000.00	2,250,000,000	1,460,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.77000		110.61456		10.77000	110.58269			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.88500		105.11045		8.88500	105.08535			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.36000		106.31180		10.36000	106.28213			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.68500		94.26075		10.68500	94.23381			0.00	0	300,000,000.00
COT02	On 03/04/2028	Spot Bond	11.41000		95.30396		11.41000	95.27491			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.41000		88.19136		11.41000	88.16447			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37993			0.00	0	660,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42945			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.32170			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17503			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.21372			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.79433			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	13.22000		86.85707		13.22000	86.82636			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.74677		100.00000	11.71769			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.24650			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.74500		96.83742		8.74500	96.81452			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.57228			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.72554			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16748			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.15145			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.78787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.38575			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.00564			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.05972			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.76500		117.62558		7.76500	117.60097			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.06000		101.92465		9.06000	101.89971			353,670,690,000.00	39,036,500	8,996,100,000.00
DV23	On 27/02/2023	Spot Bond	9.33500		108.61212		9.33500	108.58520			18,958,823,033,000.00	2,030,939,800	10,141,800,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.95457			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.98957			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.88171			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.65000		124.08192		8.65000	124.05290			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.35593			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		104.35884		0.10000	131.51191			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.45149		2.45000	112.44010			183,750,000,000.00	75,000,000	1,575,000,000.00
EL29	On 19/11/2029	Spot Bond	2.46000		99.93452		2.46000	99.92438			0.00	0	472,100,000.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.80355		2.55000	98.79327			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.26000		101.84748		10.26000	101.81933			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.11000		107.60355		10.11000	107.57424			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.46000		100.23523		10.46000	100.20699			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.89000		89.80276		10.89000	94.36974			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.87059			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.77780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.96410			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01017			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.87789			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		87.37864		100.00000	86.95652			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		50.00000		100.00000	99.72678			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		98.27718		100.00000	98.02711			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		87.85431		100.00000	87.64904			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		80.04386		100.00000	99.81785			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.53068		3.00000	128.51574			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.94500		102.70951		11.94500	102.67660			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.23624			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.26149			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.65585			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.49000		83.63087		10.49000	96.91925			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.67411			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.45167			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.89306			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90177			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.89839			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89106			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.88813			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90913			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.90652			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.90591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.90181			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.90673			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.90331			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.41500	104.02983		7.41500	104.00902			0.00	0	213,488,900.00
ES18	On 20/04/2018	Spot Bond		8.27500	106.31408		8.27500	106.29040			55,782,602,500.00	6,741,100	17,303,290,400.00
ES23	On 25/01/2023	Spot Bond		8.97000	106.76044		8.97000	106.73457			1,493,505,000.00	166,500	24,025,166,500.00
ES26	On 02/04/2026	Spot Bond		9.27000	92.65665		9.27000	92.63358			275,826,996,000.00	29,754,800	10,973,954,800.00
ES33	On 15/09/2033	Spot Bond		9.93500	82.27681		9.82000	83.08336			564,224,588,720,500.00	56,791,604,300	59,165,152,000.00
ES42	On 25/04/2042	Spot Bond		10.02500	88.32001		10.02500	88.29628			0.00	0	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47040			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40382			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82983			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.24275			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.43752			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49725			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.53488		100.00000	10.50851			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.25226		100.00000	10.22659			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.00097			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.04723			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.13969			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.23205			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.18500	104.76139		7.18500	104.74096			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.97000	95.69166		9.97000	95.66609			0.00	0	17,700,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00953			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.23097			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.43366			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.77000	102.57673		11.77000	102.54451			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.60941			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.59000	120.93026		2.59000	121.72872			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.59000	126.09732		2.59000	257.96068			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.80000	94.49103		2.80000	94.48056			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	3.00000	96.39125		3.00000	143.68141			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.82000	110.15490		2.82000	190.81386			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	8.19500	113.34042		8.19500	113.31528			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.98600	59.33134		7.98600	58.63779			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.48800	37.89801		9.48800	36.99014			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.64632		9.72000	35.71371			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.74422			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.34838			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.36083			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16361			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.27938			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.27938			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.80224			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.23840			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24678			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.46663			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05603			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.55800			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.48160		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.48160		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44340			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16049			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09787			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26965			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	101.13865			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.38688		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	101.22159			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54521			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49451			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.50816		100.09221	13.47469			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01770			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.79966			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.24062			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40780			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.08526			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.53702			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14694			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	101.16164			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04570			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07310			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45827			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01797			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00018			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05124			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.10225		13.22500	55.08234			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98123			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98269			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.52529			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		4.04500	86.11647		4.04500	89.08184			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08766			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08766			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.73365			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86214			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.26631			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45623			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.01478			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.98707			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.14774			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.18523			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.03980			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.14616			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.26467			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.38575			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.06143			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.56955			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91733			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67925			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.39120			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.19754			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.37064			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15128			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14403			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.44170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.96063			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21314			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.83000		114.13254		3.83000	111.50717			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16746			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.18066			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.81000		104.86178		3.81000	111.66408			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.88869		1.88000	121.20735			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.83000		102.12113		3.83000	111.50717			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.38827		2.86000	119.37775			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.30799		2.93000	124.57315			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25457			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.07581			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.62457			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.65552			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.99721			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15870			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.14292			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37565			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31998			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10661			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50071			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10515			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.07249			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.91559			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.70533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.53961	100.00000	9.51598				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.12469	100.00000	16.08476				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.17596	5.00000	142.15173				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.16215				0.00	600,000,000	2,200,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.19874				0.00	0	1,900,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.52869				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.68534				0.00	0	5,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.20488				0.00	0	1,700,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.66265				0.00	1,530,000,000	2,780,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.86881				0.00	0	250,000,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000	0.00000	81.93280				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.06000		86.87343	3.06000	112.94780				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.30401				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.59957	10.38000	100.57094				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.59957	10.38000	100.57094				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.11771				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.30402				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.10000		121.19567	3.10000	247.92981				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.60000		125.99893	2.60000	257.75933				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.32000		119.15265	3.32000	243.74897				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.96000		98.61783	2.96000	118.57125				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.21143				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.49000		122.61096	2.49000	118.84975				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.37785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63053			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.16290			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.04000		89.93802		3.04000	89.92747			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.79586		104.97509	16.75242			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.14333		101.07593	21.09047			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.85072		100.44759	12.81877			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.95091			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.44695		100.76967	19.39845			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	2.65000		99.54015		2.65000	99.52958			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	100.56571			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.76000		92.92347		2.76000	100.82287			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.32311			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.79000		92.65329		2.79000	100.52964			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.60597			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.80000		124.05047		2.80000	321.52908			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67448			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.04005			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.03775			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03573			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.46046			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30545			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.10046			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.59878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	6.57500		104.88155		6.57500	104.86281			2,104,000,000,000.00	320,000,000	280,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.13500		105.31438		7.13500	105.29398			0.00	0	251,400,000.00
FRX16	On 15/09/2016	Spot Bond	8.06500		103.17716		8.06500	103.15463			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.45000		103.68521		8.45000	103.66150			0.00	0	26,365,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.63000		109.92245		8.63000	109.89693			0.00	0	4,211,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.11000		101.72842		9.11000	101.70338			80,168,000,000.00	8,800,000	1,108,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.37000		100.21502		9.37000	100.18981			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.94500		90.65276		9.94500	90.62845			0.00	0	3,000,000,000.00
FRX24	On 10/12/2024	Spot Bond	10.04000		106.51136		10.04000	106.48270			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.50000		101.76116		9.50000	101.69773			0.00	0	11,170,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.86000		94.08499		10.86000	94.05795			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.69500		78.43951		10.69500	78.41706			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.79003			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.83557			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.87236			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.88707			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.92377			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.98254			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.02659			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.21735			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.89235			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.56457			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.82000		102.34194		9.82000	102.31498			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	100.19322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92647			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.49466			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.87333			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	100.18601			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19244			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20487			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.22027			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.24163			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.17826			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.73854			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43966			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05622			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61439			0.00	40,000,000	40,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.12953			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	100.70260			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28094			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33162			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.09036			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.17630			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.17846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28448			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.14627			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	100.35101			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.55355	100.80958		8.55355	95.72733			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	100.37286			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.90586	100.83044		8.90586	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	100.40093			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.35559	100.86084		9.35559	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	100.43521			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42636			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51185			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53448			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.79000	105.00161		8.79000	104.97667			86,142,000,000.00	9,800,000	3,122,300,000.00
HWAY23	On 07/12/2023	Spot Bond		2.37000	128.28552		2.37000	262.43873			0.00	0	8,801,900,000.00
HWAY24	On 07/12/2024	Spot Bond		2.35000	130.94787		2.35000	262.85044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.79500	95.54696		9.79500	95.52173			29,385,000,000.00	3,000,000	3,164,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.71500	96.16326		9.71500	96.13807			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	37.00088		100.00000	36.90925			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.60384		100.00000	9.58006			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	58.95086		100.00000	58.80488			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	28.03736		100.00000	27.96793			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.54187		100.00000	15.50339			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.15000	107.00809		2.15000	106.99813			39,430,004,120,000.00	18,339,536,800	95,683,572,100.00
I2038	On 31/01/2038	Spot Bond		2.44000	104.87570		2.44000	104.86511			1,561,856,932,000.00	640,105,300	34,827,062,100.00
I2046	On 31/03/2046	Spot Bond		2.45000	104.36134		2.45000	104.35080			4,213,486,970,000.00	1,719,790,600	76,188,545,000.00
I2050	On 31/12/2050	Spot Bond		2.43000	110.58249		2.43000	110.57136			2,967,144,453,000.00	1,221,047,100	18,296,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.08500	106.67721		8.08500	106.65385			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.07778			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14492			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04254			0.00	29,000,000,000	29,000,000,000.00
IBL20	On 15/03/2014	Spot Bond		8.01000	108.03872		8.01000	103.66973			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.58500	105.68353		8.58500	105.65900			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.17000	106.89274		9.17000	106.86626			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.94000	106.90193		7.94000	102.71067			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29942			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89407			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	112.60297		4.85000	112.58447			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.40500	99.58973		8.40500	99.56745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.16393			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.17359			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		101.15220		1.70000	123.38134			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.56000		101.45924		2.56000	121.98889			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.22197			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.34395			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.84000		102.95325		8.84000	102.92878			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.53505			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.78199			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.91185			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.40000		95.81196		9.40000	95.78778			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.88000		88.99014		9.88000	88.96643			40,508,000,000.00	4,100,000	35,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29381			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.92000		97.30546		8.92000	97.28213			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.93000		96.40045		9.93000	96.35105			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21863			0.00	500,000,000	1,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.22515			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.34500		97.86129		8.34500	97.83920			0.00	0	5,500,000,000.00
IBL55	On 31/07/2018	Spot Bond	9.18000		96.43726		9.18000	96.41335			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.24931			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	100.00000		8.58993		100.00000	6.85530			300,000,000,000,000.00	3,000,000,000	3,000,000,000.00
IBL58	On 13/02/2017	Spot Bond	8.52000		100.00000		8.52000	104.23636			221,520,000,000,000.00	26,000,000,000	26,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00328		100.00000	0.00327			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27075			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.28792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond		9.51000	96.89634		9.51000	96.87161			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.60005		5.00000	101.58626			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.60005		5.00000	101.58626			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.17751		5.00000	100.16384			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.60005		5.00000	101.58626			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.67688		4.00000	101.66576			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.72769			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.65674			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96810			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.88795		9.20000	110.86056			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83921			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83921			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89311			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.48617		100.00000	8.46516			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.25139			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12380			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.08500	102.50970		10.08500	102.48184			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27470			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.41164			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95243			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.34831			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.82213		100.00000	6.80560			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA407	On 11/02/2014	Spot Bond	5.80000		94.51796		5.80000	94.51796			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.80000		99.92061		5.80000	99.82551			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		99.80968		5.80000	99.71479			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.69899		5.80000	99.60431			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.90000		99.58148		5.90000	99.48540			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000		99.24600		5.90000	99.15056			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.13468		5.90000	99.03945			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	6.00000		99.00722		6.00000	98.91063			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000		98.89455		6.00000	98.79818			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.78214		6.00000	98.68599			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.66998		6.00000	98.57405			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	100.00000		80.57395		100.00000	100.00000			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.94136			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.74621		102.06617		11.74621	101.75645			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.74621		99.95735		11.74621	100.49985			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04537			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.67206			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02219			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.36475		6.50000	102.34676			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.12408			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.70212			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.32000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.32000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.46638			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15962			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98214			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.39835			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42961			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.03388			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11935			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80020			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00513			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.15882			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30753			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.21808			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.79570			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83468			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94575			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.34767			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.13456			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		100.00000	54.51356		100.00000	54.37550		1,300,000,000,000,000.00	13,000,000,000	13,000,000,000.00	
ING60U	On 28/02/2014	Spot Bond		100.00000	107.60296		100.00000	107.32054			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00264			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15340			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.65405			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47338			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.49365			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.09500		102.15696		9.09500	102.13200			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.56500		108.05461		7.56500	103.55418			9,834,500,000.00	1,300,000	1,300,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.19373			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.32000		105.09407		9.32000	105.06763			72,696,000,000.00	7,800,000	640,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.61964			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.56425			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.79001			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06659			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.26500		103.10569		9.26500	103.08004			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.09521			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.45948			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.65000		93.92641		3.65000	112.92849			0.00	0	613,600,000.00
IV019	On 31/03/2028	Spot Bond	4.18000		93.48912		4.18000	125.56560			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.80879			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.56740			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.54492			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27879			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.93697			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.15000		87.44222		4.15000	88.19277			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.15000		87.36933		4.15000	95.44730			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.37836			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.95491			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.95243			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.47000		107.98146		12.47000	107.94539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.30925			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.18000		92.49696		4.18000	125.56560			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24794			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.34747			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.91411			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.80000		99.98411		5.80000	99.90475			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.80000		99.88889		5.80000	99.79385			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000		99.77803		5.80000	99.68320			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		99.66741		5.80000	99.57279			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.90000		99.54944		5.90000	99.45341			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.90000		99.21417		5.90000	99.11879			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.10291		5.90000	99.00775			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	6.00000		98.97500		6.00000	98.87847			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	6.00000		98.86241		6.00000	98.76610			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.63799		6.00000	98.54212			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.16841			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.20733			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.71205			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58869			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98887			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.13369			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.13977			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.03185			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.13275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.86151			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.60499			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.29654			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48561			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48969			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49783			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46117			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34788			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16836			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.98772			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90917			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	54.31280		100.00000	100.00000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	98.34103		100.00000	98.09143			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	98.92473		100.00000	98.39572			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.27167			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	57.33306		100.00000	57.19109			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65171			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48354			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	63.84496		100.00000	63.69029			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	65.35557		100.00000	65.19723			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	56.29291		100.00000	56.15352			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	55.03560		100.00000	54.93118			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	55.70021		100.00000	55.56073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.80455	100.00000	50.64060				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.48389				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.22122				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.06000		138.34237	9.06000	138.30851				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18072				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95401				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.23902				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.42000		94.88328	9.42000	94.85955				112,098,000,000.00	11,900,000	215,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.57000		67.94256	9.57000	96.28410				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.03000		95.91543	10.03000	95.88993				0.00	0	35,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.67107				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.33500		100.76608	11.33500	100.73557				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.83669				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.83971				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.82878				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.81568				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.20924				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.45257				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.98560				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.66525				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.28459				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.97853				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	100.00000		80.04386	100.00000	99.81785				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		56.46162	100.00000	56.35450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		63.84496	100.00000	63.69029				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.92774				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		50.00002	100.00000	50.00001				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		59.81090	100.00000	59.66112				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.07512				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.67247				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.41875				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.78296				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.39442				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.06889				0.00	0	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.77229				0.00	0	1,080,000,000.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.63531				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.04791				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.96414				0.00	0	1,040,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.37630				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.01561				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01690				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		89.37959	100.00000	89.16830			950,000,000,000,000.00	9,500,000,000	9,500,000,000.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000		60.15544	100.00000	59.96346				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		54.60429	100.00000	44.96943				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.30661	100.00000	15.26871				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.36966	100.00000	37.27712				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.32000		101.80681	9.32000	101.78134				19,572,000,000.00	2,100,000	157,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.18165				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.09031			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.96359			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.14063			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.15783			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.24378			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.50833			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.54207			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.65500		102.92252		8.65500	102.89856			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.39000		100.79562		9.39000	100.77007			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.18500		100.12377		10.18500	100.09630			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.88000		103.39959		6.88000	103.38037			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.87969			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91644			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.23000		101.64271		10.23000	101.61419			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.08500		104.13909		8.08500	104.11629			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39022			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.58000		99.58398		9.58000	99.55838			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.09207		100.00000	10.06708			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32873			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.28000		99.51227		9.28000	99.48748			43,616,000,000.00	4,700,000	135,300,000.00
MTN02	On 13/07/2014	Spot Bond	7.98500		101.75587		7.98500	101.73432			91,827,500,000.00	11,500,000	1,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.18500		102.32806		8.18500	102.30539			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.22000		103.46600		9.22000	103.44024			33,192,000,000.00	3,600,000	88,200,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.80348		100.89771	5.78930			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.88208		100.61875	5.86775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96573			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96529			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96467			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96409			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96364			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96067			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.95696			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.30150	100.00000	0.30077				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.30150	100.00000	0.30077				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.53500	94.47838	9.53500	94.45407				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.03500	97.90104	8.03500	97.87974				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.38680				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.75000	97.81990	9.75000	97.79418				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58192				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.51674				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.93818				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.65296				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.60779				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17889				0.00	400,000,000	200,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.22191				0.00	500,000,000	500,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.78500	108.43094	7.78500	108.40807			17,127,000,000.00		2,200,000	717,800,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41539				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	9.22000	114.21037		9.22000	114.18193			61,774,000,000.00	6,700,000	90,600,000.00
NBK4	On 28/10/2024	Spot Bond	11.23500	31.99089		11.23500	31.98156			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.18500	104.73684		8.18500	104.71376			0.00	0	2,550,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35723			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.38200			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.80000	107.49411		7.80000	103.31190			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.87340			0.00	348,000,000	116,000,000.00
NBK9A	On 23/03/2016	Spot Bond	8.53500	105.24055		8.53500	105.21625			24,751,500,000.00	2,900,000	124,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.85839			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	101.54456			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83070			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65314			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48376			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37088			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.87785			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29212			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	100.21585			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.24409			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.17402			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.04486			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.04400			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99701			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.09498			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.90147			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.96417			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.90540			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.58945			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86937			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85857			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.85784			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.22541			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.14608			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.40500		102.24560		10.40500	102.20693			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	100.00000		7.74413		100.00000	0.00925		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
NCLN85	On 20/03/2024	Spot Bond	10.49000		100.27171		10.49000	100.18105		104,900,000,000,000.00	10,000,000,000	10,000,000,000.00	
NCLN86	On 20/03/2024	Spot Bond	100.00000		7.82528		100.00000	0.00925		1,000,000,000,000,000.00	10,000,000,000	0.00	
NED11	On 17/09/2015	Spot Bond	9.03500		106.50270		9.03500	106.47670			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.60519			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.56392			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	7.03500		101.74243		7.03500	101.74243			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51601			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.67000		111.80003		12.67000	111.76210			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.82149			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.72299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.06831			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.64552			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.45596		2.61000	159.43919			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.28000		100.84013		9.28000	100.81486			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.94983			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.91000		104.71101		9.91000	104.75415			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43681			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.51929			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36065			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.34711			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.40322			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.11000		104.74296		10.11000	105.28694			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.45937			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.40329			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.43686			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.31000		104.77502		10.31000	104.81531			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.54911			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.48181			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.45929			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.88515			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.74847			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.50415			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.53500		109.53152		7.53500	103.97228			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.06000		114.67686		9.06000	114.64895			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.44000		119.95598		9.44000	119.92542			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.50500	162.03811		2.50500	162.02152			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.74000	121.94799		9.74000	121.91613			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.34335			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.33213			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.16524			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23169			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.97842			0.00	120,000,000	40,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90842			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.61608			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.09113			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.61725		100.00000	18.57216			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.40853		100.00000	27.34066			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.31500	105.17520		7.31500	105.15444			0.00	0	133,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.86645		100.00000	13.83173			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.93000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.34381		100.00000	42.23895			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98265			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.63521			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96524			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22964			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.34723			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21930			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84720			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.58578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18224			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90837			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.89138			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99659			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.94697			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.91146			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.05557			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99326			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.94851			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12075			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.04723			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.99171			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.18317			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.19183			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.19573			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20438			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.24156			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.25020			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.90843			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.25613			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.08500		109.21577		7.08500	109.19477			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.73500		96.21259		6.73500	96.19498			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.48000		37.37018		8.48000	37.36166			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.12500		115.00040		7.08500	115.04101		4,938,895,343,825,000.00	96,687,065,800	80,317,042,700.00	
R158	On 15/09/2015	Spot Bond	7.08500		115.06313		7.08500	115.04101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.98500	89.70203	6.98500	89.68502			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	7.08500	120.51723	7.08500	120.49406			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.91500	83.89641	6.91500	83.88065			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.75000	114.88097	8.66000	115.60775			1,149,477,970,750,000.00		74,226,053,800	35,884,866,600.00	
R187P	On 21/12/2026	Spot Bond	8.40000	34.73287	8.40000	34.72502			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.32000	32.33142	8.32000	32.32418			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	2.10000	268.08772	2.10000	268.06322			23,602,008,360,000.00		11,239,051,600	30,784,415,200.00	
R201	On 21/12/2014	Spot Bond	6.41000	103.19352	6.36500	103.21316			13,172,550,000,000.00		2,055,000,000	09,545,000,000.00	
R202	On 07/12/2033	Spot Bond	2.33000	205.00620	2.33000	204.98618			188,419,308,014,000.00		80,866,655,800	60,756,091,900.00	
R2023	On 28/02/2023	Spot Bond	8.58500	98.36998	8.48500	98.94898			1,806,384,995,657,000.00		10,411,764,200	48,790,800,000.00	
R203	On 15/09/2017	Spot Bond	7.78000	104.87576	7.72000	105.04023			5,455,418,167,692,000.00		01,210,561,400	87,492,686,300.00	
R2030	On 31/01/2030	Spot Bond	9.12000	90.95812	9.12000	90.93571			1,520,387,904,000,000.00		66,709,200,000	22,159,200,000.00	
R2037	On 31/01/2037	Spot Bond	9.25500	93.16271	9.25500	93.13943			1,046,927,401,023,000.00		13,120,194,600	10,600,194,600.00	
R204	On 21/12/2018	Spot Bond	8.04500	100.99254	7.97000	101.26758			1,756,243,840,978,000.00		18,302,528,400	40,685,516,700.00	
R2048	On 28/02/2048	Spot Bond	9.35000	97.87368	9.35000	97.84898			169,271,328,490,000.00		18,103,885,400	12,365,185,400.00	
R207	On 15/01/2020	Spot Bond	8.30000	95.73714	8.23000	96.02903			3,109,671,451,300,000.00		74,659,211,000	62,845,472,800.00	
R208	On 31/03/2021	Spot Bond	8.44500	93.56961	8.36000	93.97282			2,089,566,196,594,500.00		47,432,350,100	12,580,112,700.00	
R209	On 31/03/2036	Spot Bond	9.26500	74.16666	9.14500	75.02395			5,753,280,777,595,000.00		20,969,323,000	15,991,062,800.00	
R210	On 31/03/2028	Spot Bond	2.28000	156.25780	2.28000	156.24275			6,020,578,716,000.00		2,640,604,700	23,329,683,300.00	
R211	On 31/01/2017	Spot Bond	1.00000	125.88255	1.00000	125.87480			4,828,992,300,000.00		4,828,992,300	30,897,841,000.00	
R212	On 31/01/2022	Spot Bond	1.99000	127.06518	1.99000	127.05390			11,780,089,570,000.00		5,919,643,000	01,326,910,700.00	
R213	On 28/02/2031	Spot Bond	9.19000	84.52763	9.09000	85.24518			2,321,886,413,066,000.00		52,653,581,400	67,530,488,400.00	
R214	On 28/02/2041	Spot Bond	9.27000	75.67127	9.27000	75.65234			951,366,462,903,000.00		02,628,528,900	94,497,800,000.00	
R225C	On 15/03/2014	Spot Bond	6.22500	99.49096	6.22500	99.47408			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	6.33500	96.43005	6.33500	96.41344			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond		7.14500	92.67965		7.14500	92.66168			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.98500	89.70203		6.98500	89.68502			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.90500	86.81460		6.90500	86.79832			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.91500	83.89641		6.91500	83.88065			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.42000	97.79817		6.42000	97.78135			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.37000	94.79970		6.37000	94.78337			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.05500	91.05418		7.05500	91.03684			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.92500	88.15649		6.92500	88.14000			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.90500	85.24497		6.90500	85.22907			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.96500	82.26396		6.96500	82.24848			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.69500	77.64124		7.69500	77.62513			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.74500	74.62616		7.74500	74.61058			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.97500	71.15544		7.97500	71.14016			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.95500	68.49080		7.95500	68.47613			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.93500	65.93864		7.93500	65.92454			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.92500	63.45806		7.92500	63.44451			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.19000	60.05971		8.19000	60.04646			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.17000	57.77302		8.17000	57.76031			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.28000	55.07615		8.28000	55.06388			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.25000	53.00641		8.25000	52.99464			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.22000	51.02917		8.22000	51.01787			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.19000	49.13985		8.19000	49.12902			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.15000	47.37670		8.15000	47.36630			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.11000	45.69439		8.11000	45.68441			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.60000	41.82679		8.60000	41.81712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C		On 21/12/2024	Spot Bond	8.56000	40.26965		8.56000	40.26037			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.52000	38.78538		8.52000	38.77649			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.48000	37.37018		8.48000	37.36166			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.44000	36.02047		8.44000	36.01229			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.40000	34.73287		8.40000	34.72502			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.36000	33.50419		8.36000	33.49665			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.32000	32.33142		8.32000	32.32418			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.51610			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61027			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.69598			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.65229			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.51636			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	12.61167		100.00000	12.58008			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	5.77704		100.00000	5.76273			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13581			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.20011			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74357			0.00	0	50,000,000.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14672			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54679			0.00	0	0.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76420			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34467			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52246			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.56959			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.14087			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58415			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32326			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.44074			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.36723			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27393			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	102.80355			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18642			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.38243			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34323			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34323			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26170			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.42060			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.67207			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.52513		12.35000	102.49120			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.39797			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.97785		100.00000	11.94785			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28006			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89087			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.53213			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.36799			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.60519			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.76052			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.73567		100.00000	1.73138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.41522	100.00000	9.39191				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.66633	100.00000	21.61207				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.33497	100.00000	13.31863				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.23502	100.00000	19.18842				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.35933				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.55496				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.66000		104.70210	9.66000	104.67497				28,014,000,000.00	2,900,000	607,100,000.00
RW23	On 10/12/2023	Spot Bond	9.73500		90.59127	9.73500	100.24356				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.24000		84.50959	10.24000	101.80995				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.65213				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.33500		108.44143	8.33500	108.41698				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.58901				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.77000		101.59402	9.77000	101.56740				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.31211				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.10541				0.00	400,000,000	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.28457				0.00	2,480,000,000	2,480,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.30892				0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.30146				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.18500		103.84891	8.18500	103.82590				22,191,990,500,000.00	2,711,300,000	4,039,500,000.00
SBK9	On 10/04/2018	Spot Bond	9.57000		98.95256	9.57000	98.92714				25,839,000,000.00	2,700,000	397,300,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.86570	2.60000	133.13171				0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.54500		112.80493	8.54500	112.77887				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.40500		113.01869	8.40500	112.99299				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.33500		113.12578	8.33500	113.10027				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.12000		100.81940	9.12000	100.79457				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		8.48000	112.90410		8.48000	112.87821			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.44500	112.95755		8.44500	112.93175			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98884			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89355			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12867			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71258			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.77000	103.91896		8.77000	103.89433			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64333			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89285			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.92759			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.01000	102.29951		10.01000	102.27206			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.31000	100.68113		10.31000	100.65318			0.00	0	1,000,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.89703			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.07045			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70005			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.45952			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.46000	99.55228		9.46000	99.52687			173,118,000,000.00	18,300,000	216,800,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.13646		100.00000	8.09532			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.36000	93.42648		9.36000	93.40287			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.06000	94.35495		10.06000	94.32936			43,258,000,000.00	4,300,000	43,100,000.00
SBS9	On 07/07/2016	Spot Bond		8.26500	107.88605		8.26500	107.86193			60,334,500,000.00	7,300,000	77,400,000.00
SBSI11	On 07/12/2023	Spot Bond		2.63000	125.70431		2.63000	257.15643			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.70000	102.39241		1.70000	123.38134			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.19000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.96774	100.00000	9.94305				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.20884	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.22826	2.27000	121.39437				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.36475	6.50000	102.34676				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.11162				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.77948				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.52675				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.75000		98.26880	9.75000	98.24311				0.00	0	38,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.18756				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.55097				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.89511				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.80288				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.14582				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.58229	100.00000	10.55665				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.12684				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.38500		107.55045	8.38500	102.70968				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.57000		94.60147	9.57000	96.80448				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.07000		100.96712	9.07000	100.94239				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.52257				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.49174				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.60017				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50316			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24616			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.82000	102.92307		8.82000	102.89866			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60744			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76144			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.42365			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.04000	93.68889		10.04000	93.66368			121,484,000,000.00	12,100,000	2,540,500,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40035			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90013			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.22674			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.96800	86.36356		9.96800	86.34048			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.03000	86.08550		10.03000	86.06236			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.61000	102.20427		7.61000	102.18330			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.49000	90.59928		9.49000	90.57607			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05331			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.90000	101.47146		8.90000	101.44706			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.98500	113.66347		7.98500	113.63890			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.90000	99.09604		2.90000	99.46267			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.92000	97.60851		8.92000	97.58511			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.03028			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.92281			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.45957			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.08000	104.52017		10.08000	104.49194			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.22521			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99245			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.32000	76.57563		10.32000	76.80197			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.35925			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.36866			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.33749			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.97063			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91199			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92652			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91207			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91187			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.82401			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80874			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.72006			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.66023			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.60179			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.49727			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89805			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.96508			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.86072			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.86109			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.68696			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.54500	112.10095		7.54500	112.07815			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.26000	101.51572		9.26000	101.49049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		74.39434	100.00000	74.25073				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		56.62379	100.00000	56.48356				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.24594	100.00000	21.19447				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.17000		107.31219	7.17000	103.29453				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.30103				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.16164				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.89942				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.23301				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.86965				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.96148				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.15823				0.00	0	12,000,000.00
TFS84	On 28/07/2016	Spot Bond	8.33500		101.17315	8.33500	101.15033				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.91718				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32494				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.33725				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.55317	7.83000	100.53184				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.31815				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.33355				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.25579				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.31815				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.33355				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.57113	7.16000	100.48701				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.36368				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36122				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.42011				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41214			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.65114			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62395			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31754			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33725			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.61560		8.73000	100.54438			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31569			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33355			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.44000	88.49207		9.44000	96.09922			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36491			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35815			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41889			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41644			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60882			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61124			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34169			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.15771		101.06155	6.14232			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.31569			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.12575			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.37106			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.39560			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.65355			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78386			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.33231			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33231			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33857			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.34169			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32856			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33857			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37293			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.37293			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37293			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42285			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.43532			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41973			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66836			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.68384			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67765			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.83500		106.90189		8.83500	106.87651			35,340,000,000.00	4,000,000	1,016,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40500		88.84029		8.40500	88.79348			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.63000		104.25113		8.63000	104.22680			107,012,000,000.00	12,400,000	6,077,400,000.00
TN20	On 17/09/2020	Spot Bond	9.56000		108.82199		9.56000	108.79392			9,847,789,460,000.00	1,030,103,500	27,155,103,500.00
TN23	On 06/11/2023	Spot Bond	9.66500		109.97635		9.66500	109.94767			4,832,500,000,000.00	500,000,000	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.81000		102.48028		9.81000	97.71226			0.00	0	14,875,000,000.00
TN27	On 14/11/2027	Spot Bond	9.81000		95.42060		9.81000	95.39536			146,203,335,000.00	14,903,500	8,058,534,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.74471			0.00	0	310,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.77981			0.00	0	1,502,456,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03277			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.90781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.90534			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.90499			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.89241			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.86668			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52057			0.00	0	1,000,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58948			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60456			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.38604		10.00000	100.35630			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.37641		9.75000	100.34741			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.37861		100.00000	10.34899			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.05949			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.94827			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.61682			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.44863			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.46622			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.24361			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.32701			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.83129			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.61677			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.44884			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	98.17782			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	97.48763			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	94.31761			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	96.98316			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.13835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC02U	On 17/04/2014	Spot Bond	100.00000		87.66481	100.00000	87.46046				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.33718				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.27987				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.44918				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41923				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.38929				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.34437				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.30896				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.31442				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		95.63792	100.00000	95.39457				0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.33718				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.44556				0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.34211				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.39214				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.76000		109.54693	9.76000	109.51810				0.00	0	1,000,000,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.50634				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.38843				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77010				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.06000		104.65719	10.06000	104.62881				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.65073				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.68990				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.03624				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.03741				0.00	1,000,000,000	500,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.03753				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.73568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75967			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.44500	113.03927		7.44500	113.01645			26,802,000,000.00	3,600,000	9,816,400,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	231.73579		1.48000	231.71847			1,480,000,000,000.00	1,000,000,000	4,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.38500	103.84356		7.38500	103.82276			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.22500	104.08549		8.22500	104.06232			205,625,000,000.00	25,000,000	8,820,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.52500	103.87983		8.52500	103.85587			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.85500	102.57835		8.85500	102.55380			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.90000	102.41834		8.90000	102.39371			0.00	0	2,790,000,000.00
Z014	On 30/06/2015	Spot Bond	7.03500	90.90932		7.03500	90.89196			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.39000	99.20112		6.39000	99.18389			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.40000	97.65416		6.40000	97.63744			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.96500	89.14349		6.96500	89.12673			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.38000	95.14275		6.38000	95.12625			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.03500	90.89196		7.03500	90.87460			52,762,500,000,000.00	7,500,000,000	0.00
Z083	On 30/09/2019	Spot Bond	7.91500	64.62421		7.91500	64.61035			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	31.16089		100.00000	31.10177			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.49385		100.00000	16.46256			0.00	0	0.00
Total for j-Bonds :										68,498,467,319,650,500.00	18,292,225,200	150 383 696 400.00
Grand Total:										68,498,467,894,323,800.00	18,292,258,986	150 387 348 283.00