



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 17/02/2014	Any day expiry	10.97290	10.97290		11.06390	11.06390		12.58	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	29.46230	0.02946	72.55740	0.07256	29.462	13.68	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	136.56230	0.13656	88.65740	0.08866	136.562	13.68	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	16.65320	0.01665	47.81350	0.04781	16.653	14.27	0	100.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	193.75320	0.19375	133.91350	0.13391	193.753	14.27	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	9.17050	0.00917	30.74510	0.03075	9.170	14.87	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	256.27050	0.25627	186.84510	0.18685	256.270	14.87	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	0.59690	0.00060	3.52890	0.00353	0.597	17.78	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	567.69690	0.56770	479.62890	0.47963	567.697	17.78	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.97500		10.97500	11.06670	11.06670		13.45	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	476.77220	0.47677	567.93590	0.56794	476.772	15.66	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	1.77220	0.00177	1.23590	0.00124	1.772	15.66	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	69.77090	0.06977	131.64740	0.13165	69.771	13.45	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	94.77090	0.09477	64.94740	0.06495	94.771	13.45	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	11.18470	0.01118	29.21620	0.02922	11.185	16.14	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	336.18470	0.33618	262.51620	0.26252	336.185	16.14	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.98330		10.98330	11.07840	11.07840		13.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,683.30000	2.68330	2,778.40300	2.77840	2,683.300	22.92	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00300	0.00000	0.000	22.92	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	983.69100	0.98369	1,078.77370	1.07877	983.691	17.76	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.39100	0.00039	0.37370	0.00037	0.391	17.76	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	422.40950	0.42241	514.59650	0.51460	422.409	13.42	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	9.10950	0.00911	6.19650	0.00620	9.110	13.42	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	413.19250	0.41319	505.13340	0.50513	413.193	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	9.89250	0.00989	6.73340	0.00673	9.893	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	404.03070	0.40403	495.70870	0.49571	404.031	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	10.73070	0.01073	7.30870	0.00731	10.731	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	229.37240	0.22937	310.69280	0.31069	229.372	13.55	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	46.07240	0.04607	32.29280	0.03229	46.072	13.55	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	9.53680	0.00954	19.88020	0.01988	9.537	17.45	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	616.23680	0.61624	531.48020	0.53148	616.237	17.45	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.98530		10.98530	11.08020	11.08020		13.73	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	371.66530	0.37167	461.49450	0.46149	371.665	13.46	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	16.36530	0.01637	11.29450	0.01129	16.365	13.46	0	0.00

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			10.98720		10.98720		11.08200	11.08200		13.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,897.21220		1.89721	1,992.00660	1.99201	1,897.212	1,897.212	24.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.01220		0.00001	0.00660	0.00001	0.012	0.012	24.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,887.21280		1.88721	1,982.00700	1.98201	1,887.213	1,887.213	24.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.01280		0.00001	0.00700	0.00001	0.013	0.013	24.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,877.21330		1.87721	1,972.00730	1.97201	1,877.213	1,877.213	24.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.01330		0.00001	0.00730	0.00001	0.013	0.013	24.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	55.76410		0.05576	92.02110	0.09202	55.764	55.764	15.08	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	278.56410		0.27856	220.02110	0.22002	278.564	278.564	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.01980		11.01980	11.11210	11.11210			13.70	448,946,652.00	40,740	1,583,877.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,319.80150		3.31980	3,412.10130	3.41210	3,319.802	3,319.802	27.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00150		0.00000	0.00130	0.00000	0.002	0.002	27.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,819.80360		2.81980	2,912.10520	2.91211	2,819.804	2,819.804	24.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00360		0.00000	0.00520	0.00001	0.004	0.004	24.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,319.80880		2.31981	2,412.11650	2.41212	2,319.809	2,319.809	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00880		0.00001	0.01650	0.00002	0.009	0.009	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,769.88340		1.76988	1,862.19940	1.86220	1,769.883	1,769.883	17.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.08340		0.00008	0.09940	0.00010	0.083	0.083	17.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,430.18920		1.43019	1,522.46460	1.52246	1,430.189	1,430.189	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.38920		0.00039	0.36460	0.00036	0.389	0.389	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,420.20720		1.42021	1,512.47890	1.51248	1,420.207	1,420.207	16.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.40720		0.00041	0.37890	0.00038	0.407	0.407	16.47	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,410.22590		1.41023	1,502.49380	1.50249	1,410.226	1,410.226	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.42590		0.00043	0.39380	0.00039	0.426	0.426	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,320.43830		1.32044	1,412.65820	1.41266	1,320.438	1,320.438	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.63830		0.00064	0.55820	0.00056	0.638	0.638	16.06	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,270.59870		1.27060	1,362.77820	1.36278	1,270.599	1,270.599	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.79870		0.00080	0.67820	0.00068	0.799	0.799	15.85	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,220.79870		1.22080	1,312.92440	1.31292	1,220.799	1,220.799	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.99870		0.00100	0.82440	0.00082	0.999	0.999	15.65	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,121.35870		1.12136	1,213.32030	1.21332	1,121.359	1,121.359	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.55870		0.00156	1.22030	0.00122	1.559	1.559	15.23	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,022.23670		1.02224	1,113.91020	1.11391	1,022.237	1,022.237	14.83	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	2.43670		0.00244	1.81020	0.00181	2.437	2.437	14.83	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	874.52150		0.87452	965.88390	0.96588	874.521	874.521	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	4.72150		0.00472	3.78390	0.00378	4.721	4.721	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	825.66950		0.82567	916.90110	0.91690	825.669	825.669	14.03	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	5.86950		0.00587	4.80110	0.00480	5.870	5.870	14.03	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	806.20050		0.80620	897.37500	0.89737	806.201	806.201	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	6.40050		0.00640	5.27500	0.00528	6.400	6.400	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	777.08490		0.77708	868.16770	0.86817	777.085	777.085	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	7.28490		0.00728	6.06770	0.00607	7.285	7.285	13.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	728.82540		0.72883	819.73700	0.81974	728.825	728.825	13.62	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	9.02540		0.00903	7.63700	0.00764	9.025	9.025	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	719.21820		0.71922	810.09260	0.81009	719.218	719.218	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	9.41820		0.00942	7.99260	0.00799	9.418	9.418	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	700.05370		0.70005	790.84930	0.79085	700.054	700.054	13.50	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	10.25370		0.01025	8.74930	0.00875	10.254	10.254	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	690.49770		0.69050	781.25190	0.78125	690.498	690.498	13.46	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	10.69770		0.01070	9.15190	0.00915	10.698	10.698	13.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	680.96000		0.68096	771.67140	0.77167	680.960	680.960	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	11.16000		0.01116	9.57140	0.00957	11.160	11.160	13.42	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	633.56930		0.63357	724.04440	0.72404	633.569	633.569	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	13.76930		0.01377	11.94440	0.01194	13.769	13.769	13.22	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	586.74970		0.58675	676.93960	0.67694	586.750	586.750	13.02	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	16.94970		0.01695	14.83960	0.01484	16.950	16.950	13.02	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	542.18190		0.54218	630.45210	0.63045	542.182	542.182	13.08	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	22.38190	0.02238		18.35210	0.01835	22.382	13.08	0.00	0	2,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	498.89310	0.49889		584.69060	0.58469	498.893	13.14	0.00	0	50.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	29.09310	0.02909		22.59060	0.02259	29.093	13.14	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	457.05360	0.45705		541.27000	0.54127	457.054	13.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	37.25360	0.03725		29.17000	0.02917	37.254	13.20	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	448.87510	0.44888		532.74850	0.53275	448.875	13.22	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	39.07510	0.03908		30.64850	0.03065	39.075	13.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	416.83090	0.41683		499.23890	0.49924	416.831	13.27	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	47.03090	0.04703		37.13890	0.03714	47.031	13.27	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	393.53780	0.39354		474.74260	0.47474	393.538	13.30	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	53.73780	0.05374		42.64260	0.04264	53.738	13.30	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	378.37910	0.37838		458.73130	0.45873	378.379	13.33	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	58.57910	0.05858		46.63130	0.04663	58.579	13.33	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	341.83650	0.34184		419.88530	0.41989	341.837	13.39	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	72.03650	0.07204		57.78530	0.05779	72.036	13.39	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	307.32080	0.30732		382.82400	0.38282	307.321	13.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	87.52080	0.08752		70.72400	0.07072	87.521	13.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	281.23020	0.28123		354.53080	0.35453	281.230	13.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	101.43020	0.10143		82.43080	0.08243	101.430	13.50	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	274.92490	0.27492		347.65250	0.34765	274.925	13.51	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	105.12490	0.10512		85.55250	0.08555	105.125	13.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	244.71330	0.24471		314.45450	0.31445	244.713	13.57	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	124.91330	0.12491		102.35450	0.10235	124.913	13.57	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	238.93800	0.23894		308.05800	0.30806	238.938	13.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	129.13800	0.12914		105.95800	0.10596	129.138	13.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	222.14500	0.22215		289.35830	0.28936	222.145	13.62	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	142.34500	0.14235		117.25830	0.11726	142.345	13.62	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	190.96930	0.19097		254.19840	0.25420	190.969	13.70	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	171.16930	0.17117		142.09840	0.14210	171.169	13.70	0.00	0	1,300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	173.79170	0.17379		232.42430	0.23242	173.792	13.89	0.00	0	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	193.99170	0.19399		160.32430	0.16032	193.992	13.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	150.57430	0.15057		202.25400	0.20225	150.574	14.17	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	230.77430	0.23077		190.15400	0.19015	230.774	14.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	133.40930	0.13341		181.32780	0.18133	133.409	14.40	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	263.60930	0.26361		219.22780	0.21923	263.609	14.40	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	118.07070	0.11807		162.34630	0.16235	118.071	14.64	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	298.27070	0.29827		250.24630	0.25025	298.271	14.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	104.40720	0.10441		145.19020	0.14519	104.407	14.87	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	334.60720	0.33461		283.09020	0.28309	334.607	14.87	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	56.19060	0.05619		82.26860	0.08227	56.191	16.05	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	536.39060	0.53639		470.16860	0.47017	536.391	16.05	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	31.51190	0.03151		47.15370	0.04715	31.512	17.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	761.71190	0.76171		685.05370	0.68505	761.712	17.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	18.51290	0.01851		28.17470	0.02817	18.513	18.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	998.71290	0.99871		916.07470	0.91607	998.713	18.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	10.99810	0.01100		17.31410	0.01731	10.998	19.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,241.19810	1.24120		1,155.21410	1.15521	1,241.198	19.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	6.63650	0.00664		10.64570	0.01065	6.636	21.14	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,486.83650	1.48684		1,398.54570	1.39855	1,486.836	21.14	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	4.99230	0.00499		8.07820	0.00808	4.992	21.83	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,635.19230	1.63519		1,545.97820	1.54598	1,635.192	21.83	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	4.55450	0.00455		7.38860	0.00739	4.554	22.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,684.75450	1.68475		1,595.28860	1.59529	1,684.755	22.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	3.49060	0.00349		5.69960	0.00570	3.491	22.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,833.69060	1.83369		1,743.59960	1.74360	1,833.691	22.76	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	2.71280	0.00271		4.45190	0.00445	2.713	23.45	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,982.91280	1.98291		1,892.35190	1.89235	1,982.913	23.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.02500	0.00003	0.06840	0.00007	0.025	23.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,230.22500	3.23022	3,137.96840	3.13797	3,230.225	23.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.00840	0.00001	0.02190	0.00002	0.008	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,480.20840	3.48021	3,387.92190	3.38792	3,480.208	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00020	0.00000	0.00060	0.00000	0.000	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,330.20020	4.33020	4,237.90060	4.23790	4,330.200	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00000	0.00000	0.00010	0.00000	0.000	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,680.20000	4.68020	4,587.90010	4.58790	4,680.200	23.20	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.02330	11.02330	11.11550	11.11550		13.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,933.36350	1.93336	2,025.58000	2.02558	1,933.364	18.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.06350	0.00006	0.08000	0.00008	0.063	18.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,923.36620	1.92337	2,015.58270	2.01558	1,923.366	18.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.06620	0.00007	0.08270	0.00008	0.066	18.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,913.36910	1.91337	2,005.58550	2.00559	1,913.369	18.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.06910	0.00007	0.08550	0.00009	0.069	18.57	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.03530	11.03530	11.12760	11.12760		13.99	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,735.31530	2.73532	2,827.61460	2.82761	2,735.315	22.40	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01530	0.00002	0.01460	0.00001	0.015	22.40	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	940.84420	0.94084	1,032.43390	1.03243	940.844	13.79	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	5.54420	0.00554	4.83390	0.00483	5.544	13.79	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.03700	11.03700	11.12940	11.12940		14.02	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	343.31790	0.34332	417.97020	0.41797	343.318	13.59	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	106.31790	0.10632	88.57020	0.08857	106.318	13.59	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	49.46800	0.04947	69.49580	0.06950	49.468	17.16	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	762.46800	0.76247	690.09580	0.69010	762.468	17.16	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.08820	11.08820	11.18100	11.18100		14.31	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,788.31690	2.78832	2,881.12840	2.88113	2,788.317	19.89	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.11690	0.00012	0.12840	0.00013	0.117	19.89	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,158.67520	1.15868	1,250.65090	1.25065	1,158.675	14.03	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	10.47520	0.01048	9.65090	0.00965	10.475	14.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	434.68510	0.43469	508.02760	0.50803	434.685	13.73	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	146.48510	0.14649	127.02760	0.12703	146.485	13.73	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	76.29920	0.07630	97.98500	0.09799	76.299	17.82	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	988.09920	0.98810	916.98500	0.91698	988.099	17.82	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.14630	11.14630	11.23960	11.23960		14.54	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,227.63340	1.22763	1,318.97260	1.31897	1,227.633	14.06	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	21.33340	0.02133	19.37260	0.01937	21.333	14.06	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,218.13170	1.21813	1,309.41980	1.30942	1,218.132	14.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	21.83170	0.02183	19.81980	0.01982	21.832	14.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,208.64170	1.20864	1,299.87660	1.29988	1,208.642	14.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	22.34170	0.02234	20.27660	0.02028	22.342	14.01	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.14820	11.14820	11.24160	11.24160		14.56	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,848.71490	2.84871	2,942.09520	2.94210	2,848.715	19.01	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.51490	0.00051	0.49520	0.00050	0.515	19.01	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,044.21100	1.04421	1,132.56790	1.13257	1,044.211	13.73	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	36.01100	0.03601	30.96790	0.03097	36.011	13.73	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.15010	11.15010	11.24350	11.24350		14.58	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	530.16940	0.53017	602.16190	0.60216	530.169	13.87	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	180.06940	0.18007	158.66190	0.15866	180.069	13.87	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	109.70760	0.10971	132.93280	0.13293	109.708	18.20	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,159.60760	1.15961	1,089.43280	1.08943	1,159.608	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.18100	11.18100	11.27440	11.27440		14.83	17,151,654.00	1,534	188,293.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,181.46050	3.18146	3,274.82700	3.27483	3,181.460	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.46050	0.00046	0.42700	0.00043	0.460	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,732.21490	2.73221	2,825.48640	2.82549	2,732.215	18.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.21490	0.00121	1.08640	0.00109	1.215	18.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,542.81350	2.54281	2,635.99890	2.63600	2,542.814	17.68	0.00	0	0.00

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	1.81350	0.00181		1.59890	0.00160	1.813	17.68	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,433.28210	2.43328	2,526.39640	2.52640	2,433.282	2,433.282	17.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	2.28210	0.00228	1.99640	0.00200	2.282	2.282	17.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,403.42910	2.40343	2,496.52060	2.49652	2,403.429	2,403.429	17.26	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.42910	0.00243	2.12060	0.00212	2.429	2.429	17.26	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,383.53220	2.38353	2,476.60760	2.47661	2,383.532	2,383.532	17.20	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.53220	0.00253	2.20760	0.00221	2.532	2.532	17.20	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,184.87120	2.18487	2,277.69380	2.27769	2,184.871	2,184.871	16.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.87120	0.00387	3.29380	0.00329	3.871	3.871	16.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,987.07230	1.98707	2,079.64150	2.07964	1,987.072	1,987.072	16.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	6.07230	0.00607	5.24150	0.00524	6.072	6.072	16.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,605.20470	1.60520	1,696.93160	1.69693	1,605.205	1,605.205	15.14	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	14.20470	0.01420	12.53160	0.01253	14.205	14.205	15.14	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,595.51040	1.59551	1,687.20730	1.68721	1,595.510	1,595.510	15.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	14.51040	0.01451	12.80730	0.01281	14.510	14.510	15.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,585.82230	1.58582	1,677.48860	1.67749	1,585.822	1,585.822	15.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	14.82230	0.01482	13.08860	0.01309	14.822	14.822	15.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,450.91170	1.45091	1,542.08380	1.54208	1,450.912	1,450.912	14.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	19.91170	0.01991	17.68380	0.01768	19.912	19.912	14.74	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,422.19770	1.42220	1,513.24650	1.51325	1,422.198	1,422.198	14.66	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	21.19770	0.02120	18.84650	0.01885	21.198	21.198	14.66	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,403.09790	1.40310	1,494.06120	1.49406	1,403.098	1,403.098	14.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	22.09790	0.02210	19.66120	0.01966	22.098	22.098	14.61	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,242.33670	1.24234	1,332.42860	1.33243	1,242.337	1,242.337	14.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	31.33670	0.03134	28.02860	0.02803	31.337	31.337	14.18	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,214.30250	1.21430	1,304.20940	1.30421	1,214.303	1,214.303	14.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	33.30250	0.03330	29.80940	0.02981	33.303	33.303	14.11	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,204.98260	1.20498	1,294.82610	1.29483	1,204.983	1,204.983	14.08	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	33.98260	0.03398	30.42610	0.03043	33.983	33.983	14.08	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,094.93270	1.09493	1,183.19900	1.18320	1,094.933	1,094.933	13.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	43.93270	0.04393	38.79900	0.03880	43.933	43.933	13.84	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,077.19450	1.07719	1,164.79110	1.16479	1,077.194	1,077.194	13.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	46.19450	0.04619	40.39110	0.04039	46.194	46.194	13.84	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	784.22610	0.78423	866.57960	0.86658	784.226	784.226	13.70	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	103.22610	0.10323	92.17960	0.09218	103.226	103.226	13.70	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	730.29630	0.73030	811.28210	0.81128	730.296	730.296	13.67	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	119.29630	0.11930	106.88210	0.10688	119.296	119.296	13.67	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	685.50250	0.68550	765.22120	0.76522	685.503	685.503	13.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	134.50250	0.13450	120.82120	0.12082	134.503	134.503	13.64	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	678.16970	0.67817	757.66970	0.75767	678.170	678.170	13.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	137.16970	0.13717	123.26970	0.12327	137.170	137.170	13.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	670.87560	0.67088	750.15460	0.75015	670.876	670.876	13.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	139.87560	0.13988	125.75460	0.12575	139.876	139.876	13.64	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	575.10970	0.57511	647.23290	0.64723	575.110	575.110	13.96	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	194.10970	0.19411	172.83290	0.17283	194.110	194.110	13.96	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	517.27530	0.51728	585.97510	0.58598	517.275	517.275	14.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	236.27530	0.23628	211.57510	0.21158	236.275	236.275	14.18	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	464.17930	0.46418	529.34230	0.52934	464.179	464.179	14.39	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	283.17930	0.28318	254.94230	0.25494	283.179	283.179	14.39	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	388.73090	0.38873	0.00000	0.00000	388.731	388.731	14.74	38,873.09	100	100.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	367.73090	0.36773	0.00000	0.00000	367.731	367.731	14.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	371.61710	0.37162	429.56930	0.42957	371.617	371.617	14.83	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	390.61710	0.39062	355.16930	0.35517	390.617	390.617	14.83	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	313.74000	0.31374	364.35010	0.36435	313.740	313.740	15.33	62,748.00	200	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	492.74000	0.49274	449.95010	0.44995	492.740	492.740	15.33	0.00	0	100.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	270.84800	0.27085	316.28250	0.31628	270.848	270.848	15.78	1,354,240.00	5,000	10,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	589.84800	0.58985	541.88250	0.54188	589.848	589.848	15.78	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	244.10910	0.24411	286.06250	0.28606	244.109	16.09	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	663.10910	0.66311	611.66250	0.61166	663.109	16.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	180.67240	0.18067	213.22230	0.21322	180.672	17.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	899.67240	0.89967	838.82230	0.83882	899.672	17.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	164.16280	0.16416	194.08860	0.19409	164.163	17.40	820,814.00	5,000	41,682.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	983.16280	0.98316	919.68860	0.91969	983.163	17.40	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	156.60100	0.15660	185.28880	0.18529	156.601	17.57	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	1,025.60100	1.02560	960.88880	0.96089	1,025.601	17.57	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	136.36230	0.13636	161.63560	0.16164	136.362	18.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,155.36230	1.15536	1,087.23560	1.08724	1,155.362	18.07	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	131.52840	0.13153	155.96330	0.15596	131.528	18.20	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,190.52840	1.19053	1,121.56330	1.12156	1,190.528	18.20	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	104.73680	0.10474	124.48490	0.12448	104.737	19.06	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,423.73680	1.42374	1,350.08490	1.35008	1,423.737	19.06	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	75.91760	0.07592	90.18050	0.09018	75.918	20.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,794.91760	1.79492	1,715.78050	1.71578	1,794.918	20.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	57.03350	0.05703	67.50030	0.06750	57.034	21.69	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,176.03350	2.17603	2,093.10030	2.09310	2,176.034	21.69	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	50.05610	0.05006	57.35980	0.05736	50.056	23.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,519.05610	2.51906	2,432.95980	2.43296	2,519.056	23.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	48.22700	0.04823	54.44300	0.05444	48.227	25.30	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,867.22700	2.86723	2,780.04300	2.78004	2,867.227	25.30	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.19060	11.19060	11.28410	11.28410		14.82	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	2,413.34110	2.41334	2,506.51920	2.50652	2,413.341	17.22	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	2.74110	0.00274	2.41920	0.00242	2.741	17.22	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	1,106.57920	1.10658	1,194.85390	1.19485	1,106.579	13.83	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	45.97920	0.04598	40.75390	0.04075	45.979	13.83	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	139.56500	0.13957	164.56510	0.16457	139.565	18.15	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,188.96500	1.18897	1,120.46510	1.12047	1,188.965	18.15	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry			11.20800	11.20800	11.30150	11.30150		14.87	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Call	2,909.24730	2.90925	3,002.62620	3.00263	2,909.247	18.47	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Put	1.24730	0.00125	1.12620	0.00113	1.247	18.47	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Call	600.82250	0.60082	670.92190	0.67092	600.823	14.05	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Put	212.82250	0.21282	189.42190	0.18942	212.823	14.05	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry			11.21380	11.21380	11.30730	11.30730		14.84	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Call	619.80180	0.61980	690.47410	0.69047	619.802	13.98	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Put	206.00180	0.20600	183.17410	0.18317	206.002	13.98	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Call	139.68810	0.13969	162.97120	0.16297	139.688	18.56	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Put	1,325.88810	1.32589	1,255.67120	1.25567	1,325.888	18.56	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry			11.26780	11.26780	11.36140	11.36140		15.01	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Call	2,970.03120	2.97003	3,063.41350	3.06341	2,970.031	18.01	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Put	2.23120	0.00223	2.01350	0.00201	2.231	18.01	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Call	678.49150	0.67849	748.11590	0.74812	678.491	14.04	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Put	230.69150	0.23069	206.71590	0.20672	230.692	14.04	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry			11.26970	11.26970	11.36340	11.36340		15.02	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Call	693.02850	0.69303	763.27390	0.76327	693.029	14.00	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Put	223.32850	0.22333	199.87390	0.19987	223.328	14.00	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Call	532.83630	0.53284	594.58150	0.59458	532.836	14.68	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Put	363.13630	0.36314	331.18150	0.33118	363.136	14.68	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Call	233.65380	0.23365	265.99210	0.26599	233.654	17.44	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Put	1,053.95380	1.05395	992.59210	0.99259	1,053.954	17.44	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Call	158.90420	0.15890	181.55960	0.18156	158.904	18.98	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Put	1,509.20420	1.50920	1,438.15960	1.43816	1,509.204	18.98	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			11.31790	11.31790	11.41190	11.41190		15.20	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	1,389.61180	1.38961	1,479.58150	1.47958	1,389.612	14.36	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	61.71180	0.06171	57.68150	0.05768	61.712	14.36	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	1,380.53010	1.38053	1,470.44870	1.47045	1,380.530	14.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	62.63010	0.06263	58.54870	0.05855	62.630	14.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,371.46250	1.37146	1,461.32920	1.46133	1,371.463	14.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	63.56250	0.06356	59.42920	0.05943	63.563	14.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,096.90890	1.09691	1,180.24310	1.18024	1,096.909	13.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	109.00890	0.10901	98.34310	0.09834	109.009	13.98	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	282.67500	0.28267	318.10270	0.31810	282.675	17.30	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,034.77500	1.03478	976.20270	0.97620	1,034.775	17.30	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.32870	11.32870	11.42270	11.42270		15.32	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	765.14980	0.76515	840.21300	0.84021	765.150	14.00	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	236.44980	0.23645	217.51300	0.21751	236.450	14.00	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	178.14770	0.17815	200.63700	0.20064	178.148	19.33	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,679.44770	1.67945	1,607.93700	1.60794	1,679.448	19.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.36980	11.36980	11.46390	11.46390		15.33	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,472.74440	3.47274	3,566.66980	3.56667	3,472.744	19.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.94440	0.00294	2.76980	0.00277	2.944	19.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,976.47000	2.97647	3,070.35810	3.07036	2,976.470	17.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.67000	0.00667	6.45810	0.00646	6.670	17.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,581.77450	2.58177	2,675.22720	2.67523	2,581.775	16.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.97450	0.01197	11.32720	0.01133	11.975	16.95	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,503.23260	2.50323	2,596.55130	2.59655	2,503.233	16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.43260	0.01343	12.65130	0.01265	13.433	16.75	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,483.62230	2.48362	2,576.90440	2.57690	2,483.622	16.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.82230	0.01382	13.00440	0.01300	13.822	16.70	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,385.73980	2.38574	2,478.81790	2.47882	2,385.740	16.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.93980	0.01594	14.91790	0.01492	15.940	16.44	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,094.93510	2.09494	2,187.16820	2.18717	2,094.935	15.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	25.13510	0.02514	23.26820	0.02327	25.135	15.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,809.46490	1.80946	1,900.93440	1.90093	1,809.465	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	39.66490	0.03966	37.03440	0.03703	39.665	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,641.51780	1.64152	1,732.37690	1.73238	1,641.518	14.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	51.71780	0.05172	48.47690	0.04848	51.718	14.81	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,531.31140	1.53131	1,621.67840	1.62168	1,531.311	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	61.51140	0.06151	57.77840	0.05778	61.511	14.57	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,440.72570	1.44073	1,530.61760	1.53062	1,440.726	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	70.92570	0.07093	66.71760	0.06672	70.926	14.37	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,272.26080	1.27226	1,361.05610	1.36106	1,272.261	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	92.46080	0.09246	87.15610	0.08716	92.461	13.99	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,255.25810	1.25526	1,343.50100	1.34350	1,255.258	13.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	95.45810	0.09546	89.60100	0.08960	95.458	13.97	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,238.78610	1.23879	1,326.00630	1.32601	1,238.786	13.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	98.98610	0.09899	92.10630	0.09211	98.986	13.97	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,189.95320	1.18995	1,273.89690	1.27390	1,189.953	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	110.15320	0.11015	99.99690	0.10000	110.153	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,181.89980	1.18190	1,265.26920	1.26527	1,181.900	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	112.09980	0.11210	101.36920	0.10137	112.100	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,173.87380	1.17387	1,257.10930	1.25711	1,173.874	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	114.07380	0.11407	103.20930	0.10321	114.074	13.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,118.41370	1.11841	1,200.84410	1.20084	1,118.414	13.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	128.61370	0.12861	116.94410	0.11694	128.614	13.99	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,026.40430	1.02640	1,107.38340	1.10738	1,026.404	14.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	156.60430	0.15660	143.48340	0.14348	156.604	14.01	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	729.96520	0.72997	797.21290	0.79721	729.965	14.40	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	310.16520	0.31017	283.31290	0.28331	310.165	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	483.68680	0.48369	535.70510	0.53571	483.687	15.74	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	623.88680	0.62389	581.80510	0.58181	623.887	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	344.03540	0.34404	383.65570	0.38366	344.035	17.01	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	974.23540	0.97424	919.75570	0.91976	974.235	17.01	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
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	322.10190	0.32210	359.47430	0.35947	322.102	17.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,052.30190	1.05230	995.57430	0.99557	1,052.302	17.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	274.62760	0.27463	306.88190	0.30688	274.628	17.94	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,254.82760	1.25483	1,192.98190	1.19298	1,254.828	17.94	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	267.90530	0.26791	299.40510	0.29941	267.905	18.05	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,288.10530	1.28811	1,225.50510	1.22551	1,288.105	18.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	259.80780	0.25981	290.39240	0.29039	259.808	18.18	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,330.00780	1.33001	1,266.49240	1.26649	1,330.008	18.18	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	235.59230	0.23559	263.84660	0.26385	235.592	18.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,465.79230	1.46579	1,399.94660	1.39995	1,465.792	18.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	171.81580	0.17182	192.38310	0.19238	171.816	19.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,952.01580	1.95202	1,878.48310	1.87848	1,952.016	19.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	136.57010	0.13657	152.55420	0.15255	136.570	21.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,366.77010	2.36677	2,288.65420	2.28865	2,366.770	21.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	130.15190	0.13015	137.26540	0.13727	130.152	23.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,760.35190	2.76035	2,673.36540	2.67337	2,760.352	23.00	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.39350	11.39350	11.48780	11.48780		15.47	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	845.39690	0.84540	922.01380	0.92201	845.397	14.16	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	251.89690	0.25190	234.21380	0.23421	251.897	14.16	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	191.30810	0.19131	213.61520	0.21362	191.308	19.76	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	1,897.80810	1.89781	1,825.81520	1.82582	1,897.808	19.76	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.46480	11.46480	11.55940	11.55940		15.58	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	929.85750	0.92986	1,005.71940	1.00572	929.858	14.25	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	265.05750	0.26506	246.31940	0.24632	265.058	14.25	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	211.95220	0.21195	234.62450	0.23462	211.952	20.04	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	2,077.15220	2.07715	2,005.22450	2.00522	2,077.152	20.04	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.47780	11.47780	11.57240	11.57240		15.69	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,426.56950	1.42657	1,515.55030	1.51555	1,426.570	14.28	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	108.76950	0.10877	103.15030	0.10315	108.770	14.28	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	467.74680	0.46775	514.00700	0.51401	467.747	16.66	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	899.94680	0.89995	851.60700	0.85161	899.947	16.66	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.52520	11.52520	11.62000	11.62000		15.68	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	999.37680	0.99938	1,075.47070	1.07547	999.377	14.33	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	274.17680	0.27418	255.47070	0.25547	274.177	14.33	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	219.54750	0.21955	241.32320	0.24132	219.548	20.45	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,304.34750	2.30435	2,231.32320	2.23132	2,304.348	20.45	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.56500	11.56500	11.65980	11.65980		15.79	0.00	0	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,572.81940	3.57282	3,667.00190	3.66700	3,572.819	18.38	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	7.81940	0.00782	7.20190	0.00720	7.819	18.38	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,129.79210	3.12979	3,223.99370	3.22399	3,129.792	17.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	14.79210	0.01479	14.19370	0.01419	14.792	17.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,080.69440	3.08069	3,174.85020	3.17485	3,080.694	17.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	15.69440	0.01569	15.05020	0.01505	15.694	17.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,031.64830	3.03165	3,125.75430	3.12575	3,031.648	17.31	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	16.64830	0.01665	15.95430	0.01595	16.648	17.31	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,593.01880	2.59302	2,686.49340	2.68649	2,593.019	16.25	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	28.01880	0.02802	26.69340	0.02669	28.019	16.25	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	2,173.42770	2.17343	2,265.25880	2.26526	2,173.428	15.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	48.42770	0.04843	45.45880	0.04546	48.428	15.41	0.00	0	8,371.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,117.55560	2.11756	2,209.21110	2.20921	2,117.556	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	52.55560	0.05256	49.41110	0.04941	52.556	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,061.98590	2.06199	2,153.45330	2.15345	2,061.986	15.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Put	56.98590	0.05699	53.65330	0.05365	56.986	15.24	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	2,025.11540	2.02512	2,116.45200	2.11645	2,025.115	15.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	60.11540	0.06012	56.65200	0.05665	60.115	15.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.88	Call	1,771.45300	1.77145	0.00000	0.00000	1,771.453	14.81	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.88	Put	86.45300	0.08645	0.00000	0.00000	86.453	14.81	13,701,244.35	158,482	79,241.00



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	10.00	Call	1,665.44400	1.66544	1,755.16720	1.75517	1,665.444	14.65	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	100.44400	0.10044	95.36720	0.09537	100.444	14.65	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,342.99320	1.34299	1,430.46780	1.43047	1,342.993	14.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	157.99320	0.15799	150.66780	0.15067	157.993	14.14	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,252.03210	1.25203	1,332.60970	1.33261	1,252.032	14.17	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	187.03210	0.18703	172.80970	0.17281	187.032	14.17	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,215.66530	1.21567	1,295.66040	1.29566	1,215.665	14.20	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	200.66530	0.20067	185.86040	0.18586	200.665	14.20	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	1,110.49860	1.11050	1,188.73600	1.18874	1,110.499	14.30	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	245.49860	0.24550	228.93600	0.22894	245.499	14.30	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	961.03110	0.96103	0.00000	0.00000	961.031	14.44	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	326.03110	0.32603	0.00000	0.00000	326.031	14.44	25,835,030.40	79,241	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	943.16770	0.94317	1,017.64800	1.01765	943.168	14.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	338.16770	0.33817	317.84800	0.31785	338.168	14.48	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	921.41070	0.92141	992.96010	0.99296	921.411	14.57	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	356.41070	0.35641	333.16010	0.33316	356.411	14.57	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	864.14160	0.86414	930.57480	0.93057	864.142	14.81	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	409.14160	0.40914	380.77480	0.38077	409.142	14.81	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	820.01560	0.82002	884.39940	0.88440	820.016	15.01	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	455.01560	0.45502	424.59940	0.42460	455.016	15.01	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	689.55930	0.68956	747.26350	0.74726	689.559	15.68	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	624.55930	0.62456	587.46350	0.58746	624.559	15.68	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	521.13830	0.52114	568.12400	0.56812	521.138	16.78	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	956.13830	0.95614	908.32400	0.90832	956.138	16.78	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	963.31180	0.96331	915.29000	0.91529	963.312	16.80	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	518.31180	0.51831	565.09000	0.56509	518.312	16.80	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	401.36760	0.40137	438.79800	0.43880	401.368	17.90	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,336.36760	1.33637	1,278.99800	1.27900	1,336.368	17.90	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	315.16980	0.31517	345.34700	0.34535	315.170	19.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,750.16980	1.75017	1,685.54700	1.68555	1,750.170	19.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	306.54150	0.30654	335.90610	0.33591	306.542	19.13	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,801.54150	1.80154	1,736.10610	1.73611	1,801.541	19.13	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	280.11010	0.28011	0.00000	0.00000	280.110	19.56	44,392,408.87	158,482	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	1,975.11010	1.97511	0.00000	0.00000	1,975.110	19.56	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	242.32260	0.24232	265.35590	0.26536	242.323	20.29	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,277.32260	2.27732	2,205.55590	2.20556	2,277.323	20.29	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	210.62920	0.21063	220.89930	0.22090	210.629	22.25	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	2,845.62920	2.84563	2,761.09930	2.76110	2,845.629	22.25	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	210.03240	0.21003	220.15690	0.22016	210.032	22.37	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	2,875.03240	2.87503	2,790.35690	2.79036	2,875.032	22.37	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	201.96200	0.20196	209.60010	0.20960	201.962	24.84	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Put	3,476.96200	3.47696	3,389.80010	3.38980	3,476.962	24.84	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry			11.57200	11.57200	11.66680	11.66680		15.77	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry	10.80	Call	1,050.95600	1.05096	1,127.97890	1.12798	1,050.956	14.35	0.00	0	0.00	
\$ / R	On	15/12/2014	Any day expiry	10.80	Put	278.95600	0.27896	261.17890	0.26118	278.956	14.35	0.00	0	500.00	
\$ / R	On	15/12/2014	Any day expiry	13.80	Call	227.24860	0.22725	248.39730	0.24840	227.249	20.70	0.00	0	500.00	
\$ / R	On	15/12/2014	Any day expiry	13.80	Put	2,455.24860	2.45525	2,381.59730	2.38160	2,455.249	20.70	0.00	0	0.00	
\$ / R	On	28/01/2015	Any day expiry			11.67500	11.67500	11.76990	11.76990		16.04	0.00	0	0.00	
\$ / R	On	28/01/2015	Any day expiry	10.80	Call	1,164.94630	1.16495	1,241.40620	1.24141	1,164.946	14.45	0.00	0	0.00	
\$ / R	On	28/01/2015	Any day expiry	10.80	Put	289.94630	0.28995	271.50620	0.27151	289.946	14.45	0.00	0	300.00	
\$ / R	On	28/01/2015	Any day expiry	14.27	Call	252.42670	0.25243	269.90520	0.26991	252.427	21.69	0.00	0	300.00	
\$ / R	On	28/01/2015	Any day expiry	14.27	Put	2,847.42670	2.84743	2,770.00520	2.77001	2,847.427	21.69	0.00	0	0.00	
\$ / R	On	25/02/2015	Any day expiry			11.74200	11.74200	11.83790	11.83790		16.15	0.00	0	0.00	
\$ / R	On	25/02/2015	Any day expiry	10.80	Call	1,238.42430	1.23842	1,316.22750	1.31623	1,238.424	14.53	0.00	0	0.00	
\$ / R	On	25/02/2015	Any day expiry	10.80	Put	296.42430	0.29642	278.32750	0.27833	296.424	14.53	0.00	0	300.00	
\$ / R	On	25/02/2015	Any day expiry	14.50	Call	277.64030	0.27764	292.24640	0.29225	277.640	22.22	0.00	0	300.00	
\$ / R	On	25/02/2015	Any day expiry	14.50	Put	3,035.64030	3.03564	2,954.34640	2.95435	3,035.640	22.22	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 16/03/2015	Foreign Exchange Future		11.78990	11.78990		11.88630	11.88630	16.29	0.00	0	0.00
\$ / R	10.99	Call	Foreign Exchange Future	1,172.44790	1.17245	1,247.00080	1.24700	1,172.448	1,172.448	14.82	0.00	0	0.00
\$ / R	10.99	Put	Foreign Exchange Future	372.54790	0.37255	350.70080	0.35070	372.548	372.548	14.82	0.00	0	0.00
\$ / R	11.00	Call	Foreign Exchange Future	1,166.41090	1.16641	1,240.85000	1.24085	1,166.411	1,166.411	14.83	0.00	0	0.00
\$ / R	11.00	Put	Foreign Exchange Future	376.51090	0.37651	354.55000	0.35455	376.511	376.511	14.83	0.00	0	0.00
\$ / R	11.01	Call	Foreign Exchange Future	1,160.39850	1.16040	1,234.72790	1.23473	1,160.399	1,160.399	14.84	0.00	0	0.00
\$ / R	11.01	Put	Foreign Exchange Future	380.49850	0.38050	358.42790	0.35843	380.498	380.498	14.84	0.00	0	0.00
\$ / R		On 27/03/2015	Any day expiry		11.81760	11.81760		11.91440	11.91440	16.33	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,323.02180	1.32302	1,399.92430	1.39992	1,323.022	1,323.022	14.69	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	305.42180	0.30542	285.52430	0.28552	305.422	305.422	14.69	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	303.88220	0.30388	314.82260	0.31482	303.882	303.882	23.12	0.00	0	300.00
\$ / R	14.85	Put	Any day expiry	3,336.28220	3.33628	3,250.42260	3.25042	3,336.282	3,336.282	23.12	0.00	0	0.00
\$ / R		On 28/04/2015	Any day expiry		11.89820	11.89820		11.99590	11.99590	16.56	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,409.27210	1.40927	1,486.12880	1.48613	1,409.272	1,409.272	14.77	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	311.07210	0.31107	290.22880	0.29023	311.072	311.072	14.77	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	327.40020	0.32740	341.09810	0.34110	327.400	327.400	23.60	0.00	0	300.00
\$ / R	15.15	Put	Any day expiry	3,579.20020	3.57920	3,495.19810	3.49520	3,579.200	3,579.200	23.60	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.97130	11.97130		12.06980	12.06980	16.69	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,487.38890	1.48739	1,567.82920	1.56783	1,487.389	1,487.389	14.85	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	316.08890	0.31609	298.02920	0.29803	316.089	316.089	14.85	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	352.59000	0.35259	366.13020	0.36613	352.590	352.590	24.31	0.00	0	300.00
\$ / R	15.48	Put	Any day expiry	3,861.29000	3.86129	3,776.33020	3.77633	3,861.290	3,861.290	24.31	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		12.04690	12.04690		12.14630	12.14630	16.87	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,569.34000	1.56934	1,653.18820	1.65319	1,569.340	1,569.340	14.96	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	322.44000	0.32244	306.88820	0.30689	322.440	322.440	14.96	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	346.59220	0.34659	374.39620	0.37440	346.592	346.592	24.39	0.00	0	300.00
\$ / R	15.88	Put	Any day expiry	4,179.69220	4.17969	4,108.09620	4.10810	4,179.692	4,179.692	24.39	0.00	0	0.00
\$ / R		On 29/07/2015	Any day expiry		12.13000	12.13000		12.23040	12.23040	17.03	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,660.86180	1.66086	1,744.48910	1.74449	1,660.862	1,660.862	15.11	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	330.86180	0.33086	314.08910	0.31409	330.862	330.862	15.11	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	356.71700	0.35672	387.46560	0.38747	356.717	356.717	24.32	0.00	0	300.00
\$ / R	16.15	Put	Any day expiry	4,376.71700	4.37672	4,307.06560	4.30707	4,376.717	4,376.717	24.32	0.00	0	0.00
\$ / R		On 27/08/2015	Any day expiry		12.20310	12.20310		12.30430	12.30430	17.10	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,738.91010	1.73891	1,821.07660	1.82108	1,738.910	1,738.910	15.19	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	335.81010	0.33581	316.77660	0.31678	335.810	335.810	15.19	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	346.28320	0.34628	375.91780	0.37592	346.283	346.283	24.15	0.00	0	300.00
\$ / R	16.50	Put	Any day expiry	4,643.18320	4.64318	4,571.61780	4.57162	4,643.183	4,643.183	24.15	0.00	0	0.00
\$ / R		On 28/09/2015	Any day expiry		12.28370	12.28370		12.38580	12.38580	17.23	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,823.13990	1.82314	1,907.80240	1.90780	1,823.140	1,823.140	15.24	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	339.43990	0.33944	322.00240	0.32200	339.440	339.440	15.24	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	354.58640	0.35459	375.06230	0.37506	354.586	354.586	24.17	0.00	0	300.00
\$ / R	16.80	Put	Any day expiry	4,870.88640	4.87089	4,789.26230	4.78926	4,870.886	4,870.886	24.17	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.35930	12.35930		12.46230	12.46230	17.29	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,902.39630	1.90240	1,987.47190	1.98747	1,902.396	1,902.396	15.29	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	343.09630	0.34310	325.17190	0.32517	343.096	343.096	15.29	0.00	0	300.00
\$ / R	16.98	Call	Any day expiry	367.04130	0.36704	393.33200	0.39333	367.041	367.041	24.02	0.00	0	300.00
\$ / R	16.98	Put	Any day expiry	4,987.74130	4.98774	4,911.03200	4.91103	4,987.741	4,987.741	24.02	0.00	0	0.00
\$ / R		On 25/11/2015	Any day expiry		12.42980	12.42980		12.53360	12.53360	17.40	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	1,976.87800	1.97688	2,061.51920	2.06152	1,976.878	1,976.878	15.36	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	347.07800	0.34708	327.91920	0.32792	347.078	347.078	15.36	0.00	0	300.00
\$ / R	17.45	Call	Any day expiry	348.39420	0.34839	370.60230	0.37060	348.394	348.394	24.00	0.00	0	300.00
\$ / R	17.45	Put	Any day expiry	5,368.59420	5.36859	5,287.00230	5.28700	5,368.594	5,368.594	24.00	0.00	0	0.00
\$ / R		On 21/12/2015	Any day expiry		12.49530	12.49530		12.59990	12.59990	17.44	0.00	0	0.00
\$ / R	10.80	Call	Any day expiry	2,043.92790	2.04393	2,129.11160	2.12911	2,043.928	2,043.928	15.37	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	348.62790	0.34863	329.21160	0.32921	348.628	348.628	15.37	0.00	0	300.00
\$ / R	11.14	Call	Any day expiry	1,810.20240	1.81020	1,892.23630	1.89224	1,810.202	1,810.202	15.44	0.00	0	0.00
\$ / R	11.14	Put	Any day expiry	454.90240	0.45490	432.33630	0.43234	454.902	454.902	15.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	330.61750		0.33062		357.13550	0.35714	330.618	23.88	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,705.31750		5.70532	5,627.23550	5.62724		5,705.318	23.88	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry			10.96800		10.96800	11.05970	11.05970			14.70	54,840,000.00	50	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Call	0.00000		0.00000	2,546.92450	0.02547	0.0000	0.000	14.70	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Put	12,200.00000		0.12200	5,576.92450	0.05577		12,200.000	14.70	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.01980		11.01980	11.11210	11.11210			13.70	220,396.00	20	849.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	70,005.36790		0.70005	79,084.92810	0.79085		70,005.368	13.50	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,025.36790		0.01025	874.92810	0.00875		1,025.368	13.50	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	55,099.83380		0.55100	63,969.51190	0.63970		55,099.834	13.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,119.83380		0.02120	1,759.51190	0.01760		2,119.834	13.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	54,218.19310		0.54218	63,045.21240	0.63045		54,218.193	13.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,238.19310		0.02238	1,835.21240	0.01835		2,238.193	13.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	53,341.60770		0.53342	62,123.81100	0.62124		53,341.608	13.09	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,361.60770		0.02362	1,913.81100	0.01914		2,361.608	13.09	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	26,257.47700		0.26257	33,413.22880	0.33413		26,257.477	13.54	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	11,277.47700		0.11277	9,203.22880	0.09203		11,277.477	13.54	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	11,673.31380		0.11673	9,539.26910	0.09539		11,673.314	13.55	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	25,653.31380		0.25653	32,749.26910	0.32749		25,653.314	13.55	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.10660		11.10660	11.19960	11.19960			14.24	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	20,292.30110		0.20292	24,849.38290	0.24849		20,292.301	15.29	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	48,632.30110		0.48632	43,889.38290	0.43889		48,632.301	15.29	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	20,016.56760		0.20017	24,530.02790	0.24530		20,016.568	15.33	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	49,356.56760		0.49357	44,570.02790	0.44570		49,356.568	15.33	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	19,744.74520		0.19745	24,215.05910	0.24215		19,744.745	15.36	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	50,084.74520		0.50085	45,255.05910	0.45255		50,084.745	15.36	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.18100		11.18100	11.27440	11.27440			14.83	55,905.00	5	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	64,427.77020		0.64428	72,046.04890	0.72046		64,427.770	13.72	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	15,327.77020		0.15328	13,606.04890	0.13606		15,327.770	13.72	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	63,774.95330		0.63775	71,313.70050	0.71314		63,774.953	13.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	15,674.95330		0.15675	13,873.70050	0.13874		15,674.953	13.74	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	63,126.93900		0.63127	70,633.80550	0.70634		63,126.939	13.77	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	16,026.93900		0.16027	14,193.80550	0.14194		16,026.939	13.77	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.36980		11.36980	11.46390	11.46390			15.33	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	92,425.13840		0.92425	100,341.99240	1.00342		92,425.138	14.03	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	19,445.13840		0.19445	17,951.99240	0.17952		19,445.138	14.03	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	19,737.80580		0.19738	18,231.10880	0.18231		19,737.806	14.03	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	91,717.80580		0.91718	99,621.10880	0.99621		91,717.806	14.03	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	91,013.50600		0.91014	98,903.18840	0.98903		91,013.506	14.03	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	20,033.50600		0.20034	18,513.18840	0.18513		20,033.506	14.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.24020		18.24020	18.26340	18.26340			13.42	11,308,924.00	620	40,348.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	7,840.20000		7.84020	7,863.40000	7.86340		7,840.200	31.81	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	31.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,390.23480		5.39023	5,413.41400	5.41341		5,390.235	31.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.03480		0.00003	0.01400	0.00001		0.035	31.34	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,240.22720		5.24023	5,263.41650	5.26342		5,240.227	29.91	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.02720		0.00003	0.01650	0.00002		0.027	29.91	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,990.20040		3.99020	4,013.46360	4.01346		3,990.200	18.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00040		0.00000	0.06360	0.00006		0.000	18.00	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.00030		0.00000	0.06640	0.00007		0.000	17.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,950.20030		3.95020	3,973.46640	3.97347		3,950.200	17.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,940.20030		3.94020	3,963.46720	3.96347		3,940.200	17.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.00030		0.00000	0.06720	0.00007		0.000	17.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,930.20030		3.93020	3,953.46790	3.95347		3,930.200	17.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.00030		0.00000	0.06790	0.00007		0.000	17.43	0.00	0	0.00

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	14.50	Put	0.00010	0.00000	0.08400	0.00008	0.000	15.62	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,740.20010	3.74020	3,763.48400	3.76348	3,740.200	15.62	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,840.23720	2.84024	2,864.14670	2.86415	2,840.237	15.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.03720	0.00004	0.74670	0.00075	0.037	15.83	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,254.90500	1.25490	1,282.81240	1.28281	1,254.905	14.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	14.70500	0.01470	19.41240	0.01941	14.705	14.04	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	178.69040	0.17869	193.44740	0.19345	178.690	13.01	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	418.89040	0.41889	456.84740	0.45685	418.890	13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	228.01200	0.22801	260.57750	0.26058	228.012	13.71	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	387.81200	0.38781	397.17750	0.39718	387.812	13.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	133.44650	0.13345	160.10360	0.16010	133.446	14.32	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	613.24650	0.61325	616.70360	0.61670	613.247	14.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.49460	18.49460	18.51770	18.51770		14.36	0.00	0	5,559.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,510.72550	3.51073	3,534.50620	3.53451	3,510.725	18.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	16.12550	0.01613	16.80620	0.01681	16.125	18.44	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,482.48190	2.48248	2,506.05940	2.50606	2,482.482	14.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	27.88190	0.02788	28.35940	0.02836	27.882	14.71	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,472.64330	2.47264	2,496.21690	2.49622	2,472.643	14.67	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	28.04330	0.02804	28.51690	0.02852	28.043	14.67	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,462.80600	2.46281	2,486.37560	2.48638	2,462.806	14.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	28.20600	0.02821	28.67560	0.02868	28.206	14.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	2,031.53160	2.03153	2,054.81540	2.05482	2,031.532	13.06	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	36.93160	0.03693	37.11540	0.03712	36.932	13.06	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	1,885.39200	1.88539	1,908.52750	1.90853	1,885.392	12.52	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	40.79200	0.04079	40.82750	0.04083	40.792	12.52	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,680.90190	1.68090	1,704.93180	1.70493	1,680.902	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	66.30190	0.06630	67.23180	0.06723	66.302	12.75	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,413.98160	1.41398	1,439.98670	1.43999	1,413.982	13.06	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	119.38160	0.11938	122.28670	0.12229	119.382	13.06	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	920.39010	0.92039	951.30590	0.95131	920.390	13.76	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	325.79010	0.32579	333.60590	0.33361	325.790	13.76	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	629.44270	0.62944	661.94330	0.66194	629.443	14.31	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	584.84270	0.58484	594.24330	0.59424	584.843	14.31	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	295.66270	0.29566	322.27820	0.32228	295.663	16.04	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,351.06270	1.35106	1,354.57820	1.35458	1,351.063	16.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	249.25190	0.24925	273.95960	0.27396	249.252	16.42	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,554.65190	1.55465	1,556.25960	1.55626	1,554.652	16.42	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.79170	18.79170	18.81430	18.81430		15.19	0.00	0	3,251.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,103.19520	2.10320	2,123.64670	2.12365	2,103.195	13.95	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	151.49520	0.15150	149.34670	0.14935	151.495	13.95	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,094.30140	2.09430	2,114.74090	2.11474	2,094.301	13.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	152.60140	0.15260	150.44090	0.15044	152.601	13.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	153.71560	0.15372	151.54310	0.15154	153.716	13.92	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,085.41560	2.08542	2,105.84310	2.10584	2,085.416	13.92	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.09730	19.09730	19.12010	19.12010		15.68	0.00	0	165.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,930.14030	1.93014	1,944.78970	1.94479	1,930.140	14.38	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	372.84030	0.37284	364.68970	0.36469	372.840	14.38	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,923.15040	1.92315	1,937.80240	1.93780	1,923.150	14.39	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	375.85040	0.37585	367.70240	0.36770	375.850	14.39	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,916.17100	1.91617	1,930.83660	1.93084	1,916.171	14.39	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	378.87100	0.37887	370.73660	0.37074	378.871	14.39	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,350.60670	1.35061	1,367.48730	1.36749	1,350.607	15.00	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	753.30670	0.75331	747.38730	0.74739	753.307	15.00	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.25030	19.25030	19.27340	19.27340		15.48	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,637.17270	1.63717	1,657.45030	1.65745	1,637.173	14.35	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	606.87270	0.60687	604.05030	0.60405	606.873	14.35	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,485.86350	1.48586	1,504.85340	1.50485	1,485.864	14.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	18.50	Put	735.56350		0.73556		731.45340	0.73145	735.564	14.62	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,422.00620		1.42201	1,441.52490	1.44152	1,422.006	14.77	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	801.70620		0.80171	798.12490	0.79812	801.706	14.77	0.00	0	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,218.02320		1.21802	1,239.51550	1.23952	1,218.023	15.29	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,057.72320		1.05772	1,056.11550	1.05612	1,057.723	15.29	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,213.95430		1.21395	1,235.48680	1.23549	1,213.954	15.31	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,063.65430		1.06365	1,062.08680	1.06209	1,063.654	15.31	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,069.59280		1.06959	1,068.07290	1.06807	1,069.593	15.32	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,209.89280		1.20989	1,231.47290	1.23147	1,209.893	15.32	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	654.10790		0.65411	676.59260	0.67659	654.108	17.52	0.00	0	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,443.80790		2.44381	2,443.19260	2.44319	2,443.808	17.52	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	534.28230		0.53428	555.95200	0.55595	534.282	18.17	0.00	0	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,983.98230		2.98398	2,982.55200	2.98255	2,983.982	18.17	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,000.72670		3.00073	2,999.23130	2.99923	3,000.727	18.19	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	531.02670		0.53103	552.63130	0.55263	531.027	18.19	0.00	0	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10752		0.10752	0.10857	0.10857		16.21	0.00	0	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,754.20360		0.01754	1,858.66500	0.01859	1,754.204	24.37	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.80360		0.00002	1.46500	0.00001	1.804	24.37	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	767.60230		0.00768	866.54270	0.00867	767.602	16.21	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	15.20230		0.00015	9.34270	0.00009	15.202	16.21	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	141.77190		0.00142	183.97420	0.00184	141.772	18.86	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	389.37190		0.00389	326.77420	0.00327	389.372	18.86	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10915		0.10915	0.11021	0.11021		17.05	0.00	0	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,930.42760		0.01930	2,034.77570	0.02035	1,930.428	18.74	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	15.72760		0.00016	13.77570	0.00014	15.728	18.74	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,019.21430		0.01019	1,107.64480	0.01108	1,019.214	17.05	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	104.51430		0.00105	86.64480	0.00087	104.514	17.05	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	430.28490		0.00430	483.01460	0.00483	430.285	18.75	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	515.58490		0.00516	462.01460	0.00462	515.585	18.75	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.95690		14.95690	15.16590	15.16590		12.91	2,482,845.40	166	0	81,941.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,467.16000		2.46716	2,676.21800	2.67622	2,467.160	19.67	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.26000		0.00026	0.31800	0.00032	0.260	19.67	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,457.16730		2.45717	2,666.22560	2.66623	2,457.167	19.63	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.26730		0.00027	0.32560	0.00033	0.267	19.63	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,447.17480		2.44717	2,656.23340	2.65623	2,447.175	19.60	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.27480		0.00027	0.33340	0.00033	0.275	19.60	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,307.30560		2.30731	2,516.36500	2.51637	2,307.306	19.11	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.40560		0.00041	0.46500	0.00047	0.406	19.11	0.00	0	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.70790		0.00071	0.75000	0.00075	0.708	18.41	0.00	0	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,107.60790		2.10761	2,316.65000	2.31665	2,107.608	18.41	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	107.43320		0.10743	187.64030	0.18764	107.433	14.18	0.00	0	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	500.53320		0.50053	371.74030	0.37174	500.533	14.18	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	52.82910		0.05283	100.25010	0.10025	52.829	15.29	0.00	0	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	795.92910		0.79593	634.35010	0.63435	795.929	15.29	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.17610		15.17610	15.38760	15.38760		13.92	2,731,698.00	180	0	22,724.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,443.16130		1.44316	1,645.68620	1.64569	1,443.161	13.37	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	57.06130		0.05706	48.08620	0.04809	57.061	13.37	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,434.23330		1.43423	1,636.22350	1.63622	1,434.233	13.37	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	58.13330		0.05813	48.62350	0.04862	58.133	13.37	0.00	0	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,425.32040		1.42532	1,626.76870	1.62677	1,425.320	13.36	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	59.22040		0.05922	49.16870	0.04917	59.220	13.36	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,389.84230		1.38984	1,589.01550	1.58902	1,389.842	13.34	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	63.74230		0.06374	51.41550	0.05142	63.742	13.34	0.00	0	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,133.49280		1.13349	1,324.83160	1.32483	1,133.493	13.19	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	14.15	Put	107.39280		0.10739		87.23160	0.08723	107.393	13.19	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	935.57880		0.93558	1,118.01090	1.11801	935.579	13.07	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	159.47880		0.15948	130.41090	0.13041	159.479	13.07	0.00	0	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	646.89610		0.64690	795.65560	0.79566	646.896	13.51	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	320.79610		0.32080	258.05560	0.25806	320.796	13.51	0.00	0	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	184.68560		0.18469	240.11040	0.24011	184.686	16.50	0.00	0	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,358.58560		1.35859	1,202.51040	1.20251	1,358.586	16.50	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	177.83950		0.17784	231.35820	0.23136	177.840	16.61	0.00	0	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,401.73950		1.40174	1,243.75820	1.24376	1,401.740	16.61	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.43440		15.43440		15.64820	15.64820	14.42	0.00	0	0	11,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,307.01480		1.30701	1,488.60760	1.48861	1,307.015	13.39	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	212.61480		0.21261	180.40760	0.18041	212.615	13.39	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,299.53030		1.29953	1,480.81090	1.48081	1,299.530	13.39	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	215.13030		0.21513	182.61090	0.18261	215.130	13.39	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	217.66730		0.21767	184.83380	0.18483	217.667	13.39	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,292.06730		1.29207	1,473.03380	1.47303	1,292.067	13.39	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.70270		15.70270		15.91880	15.91880	14.82	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,137.70380		2.13770	2,335.52050	2.33552	2,137.704	13.68	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	125.00380		0.12500	106.72050	0.10672	125.004	13.68	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,129.09770		2.12910	2,326.76830	2.32677	2,129.098	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	126.39770		0.12640	107.96830	0.10797	126.398	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,120.50390		2.12050	2,318.03010	2.31803	2,120.504	13.67	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	127.80390		0.12780	109.23010	0.10923	127.804	13.67	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.01290		16.01290		16.23230	16.23230	15.30	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,540.25330		1.54025	1,706.66650	1.70667	1,540.253	14.06	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	467.35330		0.46735	414.36650	0.41437	467.353	14.06	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	471.14290		0.47114	417.84770	0.41785	471.143	14.07	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,534.04290		1.53404	1,700.14770	1.70015	1,534.043	14.07	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,527.85100		1.52785	1,693.65250	1.69365	1,527.851	14.07	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	474.95100		0.47495	421.35250	0.42135	474.951	14.07	0.00	0	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			407.74100		407.74100	407.68700	407.68700				0.00	0	0.00
AL37	On 07/08/2014	Index Future			413.77100		413.77100	413.71500	413.71500				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			476.78200		476.78200	476.81700	476.81700				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			483.83300		483.83300	483.86700	483.86700				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			433.59700		433.59700	432.93900	432.93900				0.00	0	764.00
ALBI	On 07/08/2014	Index Future			440.00900		440.00900	439.34000	439.34000				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			447.07800		447.07800	446.40800	446.40800				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.94780		9.94780	9.99450	9.99450			11.79	6,466,070.00	650	16,157.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	471.74660		0.47175	514.79080	0.51479	471.747	11.62	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	13.94660		0.01395	10.29080	0.01029	13.947	11.62	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	462.70660		0.46271	505.13730	0.50514	462.707	11.63	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	14.90660		0.01491	10.63730	0.01064	14.907	11.63	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	453.71960		0.45372	495.94030	0.49594	453.720	11.63	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	15.91960		0.01592	11.44030	0.01144	15.920	11.63	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.03420		10.03420	10.08090	10.08090			11.97	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	867.20680		0.86721	910.94250	0.91094	867.207	11.99	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	33.00680		0.03301	30.04250	0.03004	33.007	11.99	0.00	0	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	467.91960		0.46792	501.94130	0.50194	467.920	11.84	0.00	0	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	133.71960		0.13372	121.04130	0.12104	133.720	11.84	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	350.62030		0.35062	379.61280	0.37961	350.620	11.91	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
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	206.42030		0.20642		188.71280	0.18871	206.420	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	345.02380		0.34502		373.74000	0.37374	345.024	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	210.82380		0.21082		192.84000	0.19284	210.824	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	339.48810		0.33949		367.92490	0.36792	339.488	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	215.28810		0.21529		197.02490	0.19702	215.288	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	83.13550		0.08314		93.28130	0.09328	83.135	12.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	748.93550		0.74894		712.38130	0.71238	748.936	12.95	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.13860		10.13860		10.18580	10.18580		12.10	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	736.67380		0.73667		773.92430	0.77392	736.674	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	138.07380		0.13807		128.12430	0.12812	138.074	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	140.70040		0.14070		130.60680	0.13061	140.700	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	729.30040		0.72930		766.40680	0.76641	729.300	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	721.96350		0.72196		758.92460	0.75892	721.964	11.99	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	143.36350		0.14336		133.12460	0.13312	143.364	11.99	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.25010		10.25010		10.29710	10.29710		12.25	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	845.88910		0.84589		882.53600	0.88254	845.889	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	185.78910		0.18579		175.43600	0.17544	185.789	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	838.65670		0.83866		875.17570	0.87518	838.657	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	188.55670		0.18856		178.07570	0.17808	188.557	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	831.45150		0.83145		867.84770	0.86785	831.451	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	191.35150		0.19135		180.74770	0.18075	191.352	12.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.01800		10.01800		10.03880	10.03880		13.23	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	199.86760		0.19987		229.58570	0.22959	199.868	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	121.86760		0.12187		130.78570	0.13079	121.868	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	194.29620		0.19430		223.94610	0.22395	194.296	13.19	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	126.29620		0.12630		135.14610	0.13515	126.296	13.19	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	188.82550		0.18883		218.39710	0.21840	188.825	13.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	130.82550		0.13083		139.59710	0.13960	130.825	13.20	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.14380		10.14380		10.16440	10.16440		13.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	486.50440		0.48650		511.21560	0.51122	486.504	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	182.70440		0.18270		186.81560	0.18682	182.704	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	480.43140		0.48043		505.11990	0.50512	480.431	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	186.63140		0.18663		190.71990	0.19072	186.631	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	474.41240		0.47441		499.07640	0.49908	474.412	13.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	190.61240		0.19061		194.67640	0.19468	190.612	13.59	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			335.12000		335.12000		-383.40040	-383.40040			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			959.80310		959.80310		1,006.16100	1,006.16100			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,043.82150		1,043.82150		1,090.96120	1,090.96120			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			125.30420		125.30420		131.07840	131.07840			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			506.30340		506.30340		670.23290	670.23290			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			926.28310		926.28310		975.52100	975.52100			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			105.72410		105.72410		109.83660	109.83660			0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			1.74560		1.74560		2.01140	2.01140			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.21050		12.21050		12.39810	12.39810		13.47	0.00	0	489.00

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 17/03/2014	Foreign Exchange Future	11.29	Call	930.36370		0.93036		1,117.26500	1.11727	930.364	15.32	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	9.86370		0.00986		9.16500	0.00917	9.864	15.32	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	920.53690		0.92054		1,107.42520	1.10743	920.537	15.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	10.03690		0.01004		9.32520	0.00933	10.037	15.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	910.71440		0.91071		1,097.58890	1.09759	910.714	15.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	10.21440		0.01021		9.48890	0.00949	10.214	15.14	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.39850	12.39850		12.58870	12.58870			14.50	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	907.81180		0.90781		1,069.69260	1.06969	907.812	13.50	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	99.31180		0.09931		70.99260	0.07099	99.312	13.50	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	900.03660		0.90004		1,061.47860	1.06148	900.037	13.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	101.53660		0.10154		72.77860	0.07278	101.537	13.51	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	892.29650		0.89230		1,053.29660	1.05330	892.296	13.52	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	103.79650		0.10380		74.59660	0.07460	103.796	13.52	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.82380	1.82380		1.83970	1.83970			14.08	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,350.70770		0.13507		1,507.51890	0.15075	1,350.708	14.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	12.70770		0.00127		10.51890	0.00105	12.708	14.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,254.53860		0.12545		1,410.59130	0.14106	1,254.539	14.36	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	16.53860		0.00165		13.59130	0.00136	16.539	14.36	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,159.41590		0.11594		1,314.48190	0.13145	1,159.416	14.17	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	21.41590		0.00214		17.48190	0.00175	21.416	14.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.84640	1.84640		1.86220	1.86220			14.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,662.96510		0.16630		1,810.02820	0.18100	1,662.965	14.04	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	98.96510		0.00990		88.02820	0.00880	98.965	14.04	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,577.97950		0.15780		1,723.44230	0.17234	1,577.980	14.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	113.97950		0.01140		101.44230	0.01014	113.980	14.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,494.72120		0.14947		1,638.42200	0.16384	1,494.721	14.01	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	130.72120		0.01307		116.42200	0.01164	130.721	14.01	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.23769	113.23769		112.85136	112.85136				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	752.31000	0.75231		1,138.64000	1.13864		752.310		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	762.31000	0.76231		1,148.64000	1.14864		762.310		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	772.31000	0.77231		1,158.64000	1.15864		772.310		0.00	0	0.00
EL28	On 07/08/2014	Bond Future			114.92634	114.92634		114.53477	114.53477				0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	936.34000	0.93634		544.77000	0.54477		936.340		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	926.34000	0.92634		534.77000	0.53477		926.340		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	916.34000	0.91634		524.77000	0.52477		916.340		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.98728	80.06000		10.03256	79.74061				0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,266.21000	3.26621		3,585.60000	3.58560		3,266.210		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	3,190.92000	3.19092		3,510.31000	3.51031		3,190.920		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.56	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	3,115.73000		3.11573	3,435.12000	3.43512		3,115.730		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.09705		81.13560	10.14380	80.81173				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	297.62000		0.29762	0.00000	0.00000		297.620		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000		0.00000	26.25000	0.02625		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	366.66000		0.36666	42.79000	0.04279		366.660		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	435.61000		0.43561	111.74000	0.11174		435.610		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.19815		78.65608	10.24606	78.32966				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	623.91000		0.62391	297.49000	0.29749		623.910		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	691.37000		0.69137	364.95000	0.36495		691.370		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	758.73000		0.75873	432.31000	0.43231		758.730		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				432.82800	432.82800		432.24800	432.24800			4,328,280.00	1	293.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	91,620.00000		9.16200	97,420.00000	9.74200		91,620.000		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	91,720.00000		9.17200	97,520.00000	9.75200		91,720.000		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	91,820.00000		9.18200	97,620.00000	9.76200		91,820.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			439.22900		439.22900	438.63900	438.63900				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	207,610.00000		20.76100	113,510.00000	21.35100		207,610.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	207,710.00000		20.77100	113,610.00000	21.36100		207,710.000		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	207,810.00000		20.78100	113,710.00000	21.37100		207,810.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			446.28500		446.28500	445.69600	445.69600				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	27,050.00000		2.70500	32,940.00000	3.29400		27,050.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	27,150.00000		2.71500	33,040.00000	3.30400		27,150.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	27,250.00000		2.72500	33,140.00000	3.31400		27,250.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future				108.46329	108.46329		108.48355	108.48355			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	2,526.71000		2.52671	2,506.45000	2.50645		2,526.710		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	2,536.71000		2.53671	2,516.45000	2.51645		2,536.710		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	2,546.71000		2.54671	2,526.45000	2.52645		2,546.710		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			108.96060		108.96060	108.98153	108.98153				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	29.40000		0.02940	8.47000	0.00847		29.400		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	39.40000		0.03940	18.47000	0.01847		39.400		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	49.40000		0.04940	28.47000	0.02847		49.400		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

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		106.49983	106.49983	106.12822	106.12822			0.00	0	57.00
I2038	108.99	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	108.99	Put	Bond Future	2,490.17000	2.49017	2,861.78000	2.86178	2,490.170			0.00	0	0.00
I2038	109.00	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	109.00	Put	Bond Future	2,500.17000	2.50017	2,871.78000	2.87178	2,500.170			0.00	0	0.00
I2038	109.01	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	109.01	Put	Bond Future	2,510.17000	2.51017	2,881.78000	2.88178	2,510.170			0.00	0	0.00
I2038		On 07/08/2014	Bond Future		106.82793	106.82793	106.45121	106.45121			0.00	0	0.00
I2038	105.99	Call	Bond Future	837.93000	0.83793	461.21000	0.46121	837.930			0.00	0	0.00
I2038	105.99	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2038	106.00	Call	Bond Future	827.93000	0.82793	451.21000	0.45121	827.930			0.00	0	0.00
I2038	106.00	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2038	106.01	Call	Bond Future	817.93000	0.81793	441.21000	0.44121	817.930			0.00	0	0.00
I2038	106.01	Put	Bond Future	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		104.49260	104.49260	104.50997	104.50997			0.00	0	1,738.00
I2046	104.34	Call	Bond Future	152.60000	0.15260	169.97000	0.16997	152.600			0.00	0	0.00
I2046	104.34	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.35	Call	Bond Future	142.60000	0.14260	159.97000	0.15997	142.600			0.00	0	0.00
I2046	104.35	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.36	Call	Bond Future	132.60000	0.13260	149.97000	0.14997	132.600			0.00	0	0.00
I2046	104.36	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046		On 07/08/2014	Bond Future		106.05080	106.05080	106.06864	106.06864			0.00	0	0.00
I2046	104.43	Call	Bond Future	1,620.80000	1.62080	1,638.64000	1.63864	1,620.800			0.00	0	0.00
I2046	104.43	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.44	Call	Bond Future	1,610.80000	1.61080	1,628.64000	1.62864	1,610.800			0.00	0	0.00
I2046	104.44	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.45	Call	Bond Future	1,600.80000	1.60080	1,618.64000	1.61864	1,600.800			0.00	0	0.00
I2046	104.45	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046		On 06/11/2014	Bond Future		106.43464	106.43464	106.45644	106.45644			0.00	0	0.00
I2046	104.43	Call	Bond Future	2,004.64000	2.00464	2,026.44000	2.02644	2,004.640			0.00	0	0.00
I2046	104.43	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.44	Call	Bond Future	1,994.64000	1.99464	2,016.44000	2.01644	1,994.640			0.00	0	0.00
I2046	104.44	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2046	104.45	Call	Bond Future	1,984.64000	1.98464	2,006.44000	2.00644	1,984.640			0.00	0	0.00
I2046	104.45	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050		On 08/05/2014	Bond Future		112.90201	112.90201	112.10802	112.10802			0.00	0	472.00
I2050	114.99	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050	114.99	Put	Bond Future	2,087.99000	2.08799	2,881.98000	2.88198	2,087.990			0.00	0	0.00
I2050	115.00	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050	115.00	Put	Bond Future	2,097.99000	2.09799	2,891.98000	2.89198	2,097.990			0.00	0	0.00
I2050	115.01	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050	115.01	Put	Bond Future	2,107.99000	2.10799	2,901.98000	2.90198	2,107.990			0.00	0	0.00
I2050		On 07/08/2014	Bond Future		113.18495	113.18495	112.37957	112.37957			0.00	0	0.00
I2050	111.99	Call	Bond Future	1,194.95000	1.19495	389.57000	0.38957	1,194.950			0.00	0	0.00
I2050	111.99	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050	112.00	Call	Bond Future	1,184.95000	1.18495	379.57000	0.37957	1,184.950			0.00	0	0.00
I2050	112.00	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050	112.01	Call	Bond Future	1,174.95000	1.17495	369.57000	0.36957	1,174.950			0.00	0	0.00
I2050	112.01	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV		On 08/05/2014	Index Future		198.35400	198.35400	198.18800	198.18800			3,967,080.00	2	1,263.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014	Index Future			201.31200		201.31200		201.14200	201.14200			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.56900		204.56900		204.40200	204.40200			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.97100		536.97100		536.57900	536.57900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			544.76000		544.76000		544.36300	544.36300			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.69000		94.31000		5.69000	94.31000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.76000		94.24000		5.74000	94.26000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.05000		93.95000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.16000		93.84000		6.08000	93.92000			46,946,250.00	2,000	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.44000		93.56000		6.43000	93.57000			10,648,137.50	455	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.50000		93.50000		6.48000	93.52000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.00000		93.00000		6.98000	93.02000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.48000		92.52000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.82000		92.18000		7.79000	92.21000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.99000		92.01000		7.96000	92.04000			50,600,250.00	2,200	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.16000		91.84000		8.12000	91.88000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.30000		91.70000		8.26000	91.74000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.17240		9.17240		9.21950	9.21950		9.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,032.68770		1.03269	1,079.76880	1.07977	1,032.688		14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.28770		0.00029	0.26880	0.00027	0.288		14.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,022.70260		1.02270	1,069.78330	1.06978	1,022.703		14.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.30260		0.00030	0.28330	0.00028	0.303		14.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,012.71830		1.01272	1,059.79860	1.05980	1,012.718		14.09	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.31830		0.00032	0.29860	0.00030	0.318		14.09	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.26110		9.26110	9.30590	9.30590			10.78	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	839.19090		0.83919	883.30310	0.88330	839.191		11.05	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	18.09090		0.01809	17.40310	0.01740	18.091		11.05	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	829.87660		0.82988	873.96270	0.87396	829.877		11.04	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	18.77660		0.01878	18.06270	0.01806	18.777		11.04	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	820.58560		0.82059	864.64300	0.86464	820.586		11.03	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	19.48560		0.01949	18.74300	0.01874	19.486		11.03	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35730		1.35730	1.36480	1.36480				0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35730		1.35730	1.36480	1.36480				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.34410		9.34410	0.10700	9.25540	9.25540		17.68	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	204.78310		0.02048	0.10700	139.56720	0.01396	204.783		17.57	0.00	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	7,163.78310		0.71638	0.10700	7,985.56720	0.79856	7,163.783		17.57	0.00	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	197.79850		0.01978	0.10700	134.13440	0.01341	197.798		17.59	0.00	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	7,256.79850		0.72568	0.10700	8,080.13440	0.80801	7,256.798		17.59	0.00	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	191.04300		0.01910	0.10700	128.89070	0.01289	191.043		17.62	0.00	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	7,350.04300		0.73500	0.10700	8,174.89070	0.81749	7,350.043		17.62	0.00	0.00
R157	On 08/05/2014	Bond Future			7.36852		109.82570		7.37874	109.81216		2.45	297,298,169.90	2,707	20,954.00
R157	On 08/05/2014	Bond Future	5.19	Call	4.66000		0.00466		4.28000	0.00428	4.660		2.38	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,946.52000		2.94652	2,959.68000	2.95968	2,946.520		2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	4.81000		0.00481		4.41000	0.00441	4.810		2.38	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,932.91000		2.93291	2,946.05000	2.94605	2,932.910		2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	4.96000		0.00496		4.56000	0.00456	4.960		2.38	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,919.30000		2.91930	2,932.44000	2.93244	2,919.300		2.38	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.70028		111.45044		7.71266	111.43711		2.18	0.00	0	0.00

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	6.74	Call	263.91000		0.26391		244.26000	0.24426	263.910	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,305.41000		1.30541	1,299.09000	1.29909	1,305.410	2.12	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	266.77000		0.26677	247.03000	0.24703	266.770	2.12	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,297.35000		1.29735	1,290.94000	1.29094	1,297.350	2.12	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	269.92000		0.26992	250.07000	0.25007	269.920	2.12	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,289.58000		1.28958	1,283.06000	1.28306	1,289.580	2.12	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future			8.08013		106.42744	8.09201	106.41758		1.51	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	80.87000		0.08087	153.71000	0.15371	80.870	1.48	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,669.42000		1.66942	1,752.12000	1.75212	1,669.420	1.48	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,661.93000		1.66193	1,745.05000	1.74505	1,661.930	1.48	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	81.89000		0.08189	155.15000	0.15515	81.890	1.48	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	82.93000		0.08293	156.60000	0.15660	82.930	1.48	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,654.47000		1.65447	1,738.00000	1.73800	1,654.470	1.48	0.00	0	0.00	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.80296		116.87683	8.84266	116.55225		14.67	0.00	0		51,066.00
R186	On 08/05/2014	Bond Future	7.09	Call	127.67000		0.12767	145.65000	0.14565	127.670	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,474.35000		15.47435	15,816.91000	15.81691	15,474.350	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	131.08000		0.13108	149.33000	0.14933	131.080	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,380.02000		15.38002	15,722.85000	15.72285	15,380.020	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	134.57000		0.13457	153.09000	0.15309	134.570	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,285.88000		15.28588	15,628.98000	15.62898	15,285.880	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	347.43000		0.34743	376.46000	0.37646	347.430	14.33	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,769.29000		11.76929	12,122.90000	12.12290	11,769.290	14.33	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,502.74000		1.50274	1,511.12000	1.51112	1,502.740	14.50	3,005,480.00	2,000	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,163.52000		6.16352	6,496.48000	6.49648	6,163.520	14.50	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,727.01000		4.72701	5,043.64000	5.04364	4,727.010	14.58	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,206.16000		2.20616	2,198.21000	2.19821	2,206.160	14.58	3,971,088.00	1,800	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,093.37000		3.09337	3,058.78000	3.05878	3,093.370	14.67	0.00	0	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,528.43000		3.52843	3,818.42000	3.81842	3,528.430	14.67	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,293.84000		3.29384	0.00000	0.00000	3,293.840	14.69	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	3,318.10000		3.31810	0.00000	0.00000	3,318.100	14.69	2,986,290.00	900	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,566.63000		2.56663	2,816.52000	2.81652	2,566.630	14.79	0.00	0	0	400.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,164.78000		4.16478	4,090.09000	4.09009	4,164.780	14.79	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Call	4,639.60000		4.63960	0.00000	0.00000	4,639.600	14.84	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	2,242.56000		2.24256	0.00000	0.00000	2,242.560	14.84	6,727,680.00	3,000	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,396.82000		5.39682	5,284.94000	5.28494	5,396.820	14.91	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,816.55000		1.81655	2,029.25000	2.02925	1,816.550	14.91	3,633,100.00	2,000	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	840.41000		0.84041	980.28000	0.98028	840.410	15.16	0.00	0	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,237.54000		8.23754	8,052.83000	8.05283	8,237.540	15.16	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future			8.90068		113.31168	8.94182	112.98268		14.52	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,492.66000		2.49266	2,414.77000	2.41477	2,492.660	14.28	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,539.91000		7.53991	7,791.02000	7.79102	7,539.910	14.28	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,520.26000		2.52026	2,441.87000	2.44187	2,520.260	14.29	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,482.33000		7.48233	7,732.94000	7.73294	7,482.330	14.29	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,548.06000		2.54806	2,469.17000	2.46917	2,548.060	14.29	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,425.03000		7.42503	7,675.14000	7.67514	7,425.030	14.29	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,622.45000		4.62245	4,497.88000	4.49788	4,622.450	14.49	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,467.78000		4.46778	4,672.21000	4.67221	4,467.780	14.49	0.00	0	0	840.00
R186	On 06/11/2014	Bond Future			8.98400		115.13521	9.02620	114.80471		14.14	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,806.30000		2.80630	2,615.29000	2.61529	2,806.300	13.84	0.00	0	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,715.39000		9.71539	9,854.88000	9.85488	9,715.390	13.84	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
R186	On 06/11/2014	Bond Future	8.15	Put	9,656.39000		9.65639	9,794.93000	9.79493		9,656.390	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,832.61000		2.83261	2,640.65000	2.64065		2,832.610	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,597.64000		9.59764	9,735.23000	9.73523		9,597.640	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,859.08000		2.85908	2,666.17000	2.66617		2,859.080	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,301.74000		6.30174	6,028.03000	6.02803		6,301.740	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,855.27000		4.85527	4,912.06000	4.91206		4,855.270	14.22	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.73149		271.73149	271.78389	271.78389				0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,741.49000		21.74149	21,793.89000	21.79389		21,741.490		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,731.49000		21.73149	21,783.89000	21.78389		21,731.490		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,721.49000		21.72149	21,773.89000	21.77389		21,721.490		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future			269.99170		269.99170	270.04553	270.04553				0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	1.70000		0.00170	55.53000	0.05553		1.700		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	0.00000		0.00000	45.53000	0.04553		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	8.30000		0.00830	0.00000	0.00000		8.300		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	0.00000		0.00000	35.53000	0.03553		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	18.30000		0.01830	0.00000	0.00000		18.300		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.69080		104.63087	6.69367	104.62916			1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	7.38000		0.00738	4.01000	0.00401		7.380	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,177.70000		1.17770	1,176.04000	1.17604		1,177.700	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	7.57000		0.00757	4.13000	0.00413		7.570	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,171.83000		1.17183	1,170.10000	1.17010		1,171.830	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	7.76000		0.00776	4.25000	0.00425		7.760	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,165.96000		1.16596	1,164.16000	1.16416		1,165.960	1.23	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.14065		101.76691	7.14455	101.76552			0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	52.60000		0.05260	35.46000	0.03546		52.600	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	715.95000		0.71595	700.20000	0.70020		715.950	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	53.16000		0.05316	35.91000	0.03591		53.160	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	712.90000		0.71290	697.04000	0.69704		712.900	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	53.72000		0.05372	36.36000	0.03636		53.720	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	709.86000		0.70986	693.89000	0.69389		709.860	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 08/05/2014	Bond Future			209.02655		209.02655	208.75538	208.75538				0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,963.45000		5.96345	6,234.62000	6.23462		5,963.450		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	5,973.45000		5.97345	6,244.62000	6.24462		5,973.450		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,983.45000		5.98345	6,254.62000	6.25462		5,983.450		0.00	0	0.00

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			209.06691	209.06691		208.79241	208.79241			0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	1,076.91000	1.07691	802.41000	0.80241		1,076.910		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	1,066.91000	1.06691	792.41000	0.79241		1,066.910		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	1,056.91000	1.05691	782.41000	0.78241		1,056.910		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.66514	95.98434		8.66911	95.96111		12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	367.48000	0.36748	427.42000	0.42742		367.480	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,937.79000	6.93779	7,020.96000	7.02096		6,937.790	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	375.31000	0.37531	435.90000	0.43590		375.310	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,881.87000	6.88187	6,965.69000	6.96569		6,881.870	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	383.26000	0.38326	444.52000	0.44452		383.260	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,826.12000	6.82612	6,910.61000	6.91061		6,826.120	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.77265	97.29040		8.77673	97.26714		11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,477.29000	2.47729	2,596.21000	2.59621		2,477.290	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,107.06000	4.10706	4,249.24000	4.24924		4,107.060	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,501.72000	2.50172	2,620.72000	2.62072		2,501.720	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,073.22000	4.07322	4,215.48000	4.21548		4,073.220	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,526.30000	2.52630	2,645.36000	2.64536		2,526.300	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,039.57000	4.03957	4,181.89000	4.18189		4,039.570	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.86830	94.93346		8.87198	94.91302		11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,000.44000	3.00044	3,220.50000	3.22050		3,000.440	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,562.82000	4.56282	4,803.32000	4.80332		4,562.820	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,530.65000	4.53065	4,771.25000	4.77125		4,530.650	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,024.98000	3.02498	3,245.14000	3.24514		3,024.980	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,049.64000	3.04964	3,269.89000	3.26989		3,049.640	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,498.64000	4.49864	4,739.33000	4.73933		4,498.640	11.43	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.92054	102.25573		7.92670	102.23785		6.03	0.00	0	16,394.00
R203	On 08/05/2014	Bond Future	5.74	Call	14.66000	0.01466	10.28000	0.01028		14.660	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,599.44000	6.59944	6,612.94000	6.61294		6,599.440	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	15.08000	0.01508	10.61000	0.01061		15.080	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,568.48000	6.56848	6,581.89000	6.58189		6,568.480	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	15.52000	0.01552	10.94000	0.01094		15.520	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,537.54000	6.53754	6,550.84000	6.55084		6,537.540	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	208.00000	0.20800	177.90000	0.17790		208.000	5.88	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,406.92000	3.40692	3,394.70000	3.39470		3,406.920	5.88	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	569.71000	0.56971	517.31000	0.51731		569.710	5.94	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,095.40000	2.09540	2,060.88000	2.06088		2,095.400	5.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.09454	103.76829		8.10114	103.75050		5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	439.01000	0.43901	390.75000	0.39075		439.010	5.51	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,893.89000	3.89389	3,863.42000	3.86342		3,893.890	5.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	744.66000	0.74466	675.85000	0.67585		744.660	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,943.59000	2.94359	2,892.57000	2.89257		2,943.590	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	753.13000	0.75313	683.79000	0.68379		753.130	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,924.36000	2.92436	2,872.81000	2.87281		2,924.360	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	761.66000	0.76166	691.78000	0.69178		761.660	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,905.21000	2.90521	2,853.12000	2.85312		2,905.210	5.55	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.25383	101.27156		8.25972	101.25689		5.01	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	486.73000	0.48673	587.87000	0.58787		486.730	4.89	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,086.43000	4.08643	4,202.24000	4.20224		4,086.430	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	491.85000	0.49185	593.43000	0.59343		491.850	4.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.85	Put	4,065.53000		4.06553		4,181.78000	4.18178	4,065.530	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	497.01000		0.49701		599.03000	0.59903	497.010	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,044.67000		4.04467		4,161.36000	4.16136	4,044.670	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	562.26000		0.56226		669.40000	0.66940	562.260	4.89	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,798.38000		3.79838		3,920.19000	3.92019	3,798.380	4.89	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.40521		93.93927		9.44961	93.55521			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	306.43000		0.30643		690.49000	0.69049	306.430		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	219.23000		0.21923		603.29000	0.60329	219.230		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	132.17000		0.13217		516.23000	0.51623	132.170		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.49797		91.07036		9.54378	90.68088			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	4,047.09000		4.04709		4,436.57000	4.43657	4,047.090		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,955.65000		3.95565		4,345.13000	4.34513	3,955.650		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	3,864.35000		3.86435		4,253.83000	4.25383	3,864.350		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.57449		92.41930		9.62134	92.02652			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	963.43000		0.96343		570.65000	0.57065	963.430		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	1,046.05000		1.04605		653.27000	0.65327	1,046.050		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	1,128.55000		1.12855		735.77000	0.73577	1,128.550		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.17070		102.48473		8.17577	102.46566		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	17.21000		0.01721		17.87000	0.01787	17.210	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,446.35000		8.44635		8,466.08000	8.46608	8,446.350	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	17.73000		0.01773		18.41000	0.01841	17.730	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,405.32000		8.40532		8,425.07000	8.42507	8,405.320	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	18.27000		0.01827		18.97000	0.01897	18.270	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,364.32000		8.36432		8,384.09000	8.38409	8,364.320	7.36	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.32083		99.96714		8.32616	99.94811			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	831.69000		0.83169		840.53000	0.84053	831.690	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,038.53000		4.03853		4,066.40000	4.06640	4,038.530	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	841.77000		0.84177		850.16000	0.85016	841.770	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,011.50000		4.01150		4,038.92000	4.03892	4,011.500	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	851.94000		0.85194		859.87000	0.85987	851.940	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,984.57000		3.98457		4,011.53000	4.01153	3,984.570	7.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,222.83000		1.22283		1,226.85000	1.22685	1,222.830	7.35	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,176.96000		3.17696		3,200.01000	3.20001	3,176.960	7.35	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.45019		101.57552		8.45493	101.55950		7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	736.80000		0.73680		752.05000	0.75205	736.800	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,829.38000		5.82938		5,860.65000	5.86065	5,829.380	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	744.01000		0.74401		759.32000	0.75932	744.010	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,800.64000		5.80064		5,831.97000	5.83197	5,800.640	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	751.27000		0.75127		766.64000	0.76664	751.270	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,771.95000		5.77195		5,803.34000	5.80334	5,771.950	7.04	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,782.03000		1.78203		1,800.26000	1.80026	1,782.030	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,353.22000		3.35322		3,387.47000	3.38747	3,353.220	7.13	0.00	0	1,270.00

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 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future		9.49826	94.19948		9.54779	93.73647			0.00	0	13,650.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	4,490.43000	4.49043	4,953.44000	4.95344	4,490.430		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	4,388.30000	4.38830	4,851.31000	4.85131	4,388.300		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	4,286.36000	4.28636	4,749.37000	4.74937	4,286.360		0.00	0	0.00
R2048	On 07/08/2014	Bond Future		9.58348	95.47129		9.63455	95.00173			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	519.41000	0.51941	49.85000	0.04985	519.410		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	610.76000	0.61076	141.20000	0.14120	610.760		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	701.94000	0.70194	232.38000	0.23238	701.940		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		9.66015	92.58036		9.71246	92.10639			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	541.92000	0.54192	67.95000	0.06795	541.920		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	631.90000	0.63190	157.93000	0.15793	631.900		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	721.71000	0.72171	247.74000	0.24774	721.710		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future		8.40569	97.21466		8.41569	97.17166		9.09	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	15.02000	0.01502	17.66000	0.01766	15.020	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,158.49000	10.15849	10,204.13000	10.20413	10,158.490	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	15.49000	0.01549	18.19000	0.01819	15.490	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,110.30000	10.11030	10,156.00000	10.15600	10,110.300	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	15.98000	0.01598	18.74000	0.01874	15.980	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,062.15000	10.06215	10,107.91000	10.10791	10,062.150	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future		8.54546	95.01113		8.55596	94.96784		8.89	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	964.50000	0.96450	1,029.33000	1.02933	964.500	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,574.45000	4.57445	4,682.57000	4.68257	4,574.450	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	976.19000	0.97619	1,041.23000	1.04123	976.190	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,542.98000	4.54298	4,651.31000	4.65131	4,542.980	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	987.97000	0.98797	1,053.22000	1.05322	987.970	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,511.62000	4.51162	4,620.16000	4.62016	4,511.620	8.73	0.00	0	0.00
R207	On 06/11/2014	Bond Future		8.66075	96.54010		8.67108	96.49924		8.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,010.55000	1.01055	1,046.46000	1.04646	1,010.550	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,418.05000	6.41805	6,494.82000	6.49482	6,418.050	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,019.98000	1.01998	1,056.00000	1.05600	1,019.980	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,385.14000	6.38514	6,462.02000	6.46202	6,385.140	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,029.48000	1.02948	1,065.60000	1.06560	1,029.480	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,352.32000	6.35232	6,429.30000	6.42930	6,352.320	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			8.53942		91.61076		8.53847	91.61535		10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	12.98000		0.01298		19.01000	0.01901	12.980	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,723.87000		11.72387		11,725.31000	11.72531	11,723.870	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	13.41000		0.01341		19.59000	0.01959	13.410	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,668.29000		11.66829		11,669.88000	11.66988	11,668.290	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	13.85000		0.01385		20.18000	0.02018	13.850	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,612.74000		11.61274		11,614.48000	11.61448	11,612.740	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.66082		92.96599		8.65975	92.97099		10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,067.79000		1.06779		1,160.51000	1.16051	1,067.790	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,251.20000		5.25120		5,338.92000	5.33892	5,251.200	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,080.79000		1.08079		1,173.90000	1.17390	1,080.790	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,214.83000		5.21483		5,302.94000	5.30294	5,214.830	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,093.89000		1.09389		1,187.40000	1.18740	1,093.890	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,178.60000		5.17860		5,267.11000	5.26711	5,178.600	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,844.72000		1.84472		1,954.90000	1.95490	1,844.720	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,645.68000		3.64568		3,750.86000	3.75086	3,645.680	10.19	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.76712		91.06149		8.76533	91.06958		10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	987.40000		0.98740		1,087.17000	1.08717	987.400	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,236.99000		7.23699		7,328.67000	7.32867	7,236.990	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,198.03000		7.19803		7,290.14000	7.29014	7,198.030	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	997.47000		0.99747		1,097.67000	1.09767	997.470	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,159.17000		7.15917		7,251.70000	7.25170	7,159.170	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,007.62000		1.00762		1,108.24000	1.10824	1,007.620	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,583.69000		2.58369		2,720.15000	2.72015	2,583.690	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,800.84000		3.80084		3,929.21000	3.92921	3,800.840	10.09	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.29170		72.47220		9.33580	72.15637		20.75	0.00	0	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	206.11000		0.20611		221.59000	0.22159	206.110	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,945.97000		11.94597		12,277.28000	12.27728	11,945.970	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	211.30000		0.21130		226.92000	0.22692	211.300	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,860.50000		11.86050		12,191.95000	12.19195	11,860.500	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	216.59000		0.21659		232.35000	0.23235	216.590	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,775.27000		11.77527		12,106.86000	12.10686	11,775.270	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	865.16000		0.86516		878.71000	0.87871	865.160	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,927.19000		6.92719		7,256.57000	7.25657	6,927.190	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,971.44000		1.97144		1,952.74000	1.95274	1,971.440	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,116.74000		4.11674		4,413.87000	4.41387	4,116.740	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,211.01000		2.21101		2,445.47000	2.44547	2,211.010	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,683.76000		3.68376		3,602.39000	3.60239	3,683.760	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,219.10000		4.21910		4,118.02000	4.11802	4,219.100	21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,851.24000		1.85124		2,065.99000	2.06599	1,851.240	21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,740.40000		4.74040		4,620.77000	4.62077	4,740.400	21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,562.22000		1.56222		1,758.42000	1.75842	1,562.220	21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,350.39000		1.35039		1,531.24000	1.53124	1,350.390	21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,192.41000		5.19241		5,057.43000	5.05743	5,192.410	21.16	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.37347		73.54443		9.41885	73.22411		20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,192.67000		3.19267		3,174.15000	3.17415	3,192.670	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,617.51000		5.61751		5,919.31000	5.91931	5,617.510	20.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.05	Call	3,222.36000		3.22236		3,203.11000	3.20311	3,222.360	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,572.62000		5.57262		5,873.69000	5.87369	5,572.620	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,251.99000		3.25199		3,232.22000	3.23222	3,251.990	20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,527.79000		5.52779		5,828.34000	5.82834	5,527.790	20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.44532		71.57957		9.49167	71.25658		20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,627.52000		3.62752		3,766.75000	3.76675	3,627.520	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,926.91000		6.92691		7,389.13000	7.38913	6,926.910	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,880.57000		6.88057		7,342.35000	7.34235	6,880.570	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,656.18000		3.65618		3,794.97000	3.79497	3,656.180	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,684.73000		3.68473		3,823.30000	3.82330	3,684.730	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,834.23000		6.83423		7,295.79000	7.29579	6,834.230	20.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			156.42730		156.42730		156.45547	156.45547			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	3,562.70000		3.56270		3,534.53000	3.53453	3,562.700		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	3,572.70000		3.57270		3,544.53000	3.54453	3,572.700		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	3,582.70000		3.58270		3,554.53000	3.55453	3,582.700		0.00	0	0.00
R210	On 07/08/2014	Bond Future			158.75984		158.75984		158.78886	158.78886			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	230.16000		0.23016		201.14000	0.20114	230.160		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	240.16000		0.24016		211.14000	0.21114	240.160		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	250.16000		0.25016		221.14000	0.22114	250.160		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.76029		127.76029		127.79681	127.79681			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	2,229.71000		2.22971		2,193.19000	2.19319	2,229.710		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	2,239.71000		2.23971		2,203.19000	2.20319	2,239.710		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,249.71000		2.24971		2,213.19000	2.21319	2,249.710		0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.11064		128.11064		128.14810	128.14810			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	120.64000		0.12064		158.10000	0.15810	120.640		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	110.64000		0.11064		148.10000	0.14810	110.640		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	100.64000		0.10064		138.10000	0.13810	100.640		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.79084		128.79084		128.81664	128.81664			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 08/05/2014	Bond Future	131.99	Put	3,199.16000		3.19916		3,173.36000	3.17336	3,199.160		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	3,209.16000		3.20916		3,183.36000	3.18336	3,209.160		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	3,219.16000		3.21916		3,193.36000	3.19336	3,219.160		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.00484		129.00484		129.03144	129.03144			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	14.84000		0.01484		41.44000	0.04144	14.840		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	4.84000		0.00484		31.44000	0.03144	4.840		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	0.00000		0.00000		21.44000	0.02144	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	5.16000		0.00516		0.00000	0.00000	5.160		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.20685		82.70304		9.25133	82.37980		18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	169.77000		0.16977		182.41000	0.18241	169.770	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,858.90000		12.85890		13,194.78000	13.19478	12,858.900	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	174.07000		0.17407		186.83000	0.18683	174.070	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,773.50000		12.77350		13,109.50000	13.10950	12,773.500	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	178.46000		0.17846		191.34000	0.19134	178.460	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,688.31000		12.68831		13,024.43000	13.02443	12,688.310	18.18	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.29536		83.92628		9.34121	83.59852		18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,856.31000		2.85631		2,833.16000	2.83316	2,856.310	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,219.46000		6.21946		6,524.07000	6.52407	6,219.460	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,884.26000		2.88426		2,860.43000	2.86043	2,884.260	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,171.40000		6.17140		6,475.33000	6.47533	6,171.400	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,912.38000		2.91238		2,887.86000	2.88786	2,912.380	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,123.60000		6.12360		6,426.84000	6.42684	6,123.600	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.37453		81.73261		9.42143	81.40230		18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,383.63000		3.38363		3,492.11000	3.49211	3,383.630	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,292.01000		7.29201		7,730.80000	7.73080	7,292.010	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,411.36000		3.41136		3,519.70000	3.51970	3,411.360	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,244.13000		7.24413		7,682.78000	7.68278	7,244.130	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,439.22000		3.43922		3,547.14000	3.54714	3,439.220	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,196.47000		7.19647		7,634.70000	7.63470	7,196.470	17.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.42041		72.91854		9.45946	72.63140		21.93	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,733.64000		1.73364		1,717.49000	1.71749	1,733.640	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,031.56000		5.03156		5,302.55000	5.30255	5,031.560	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,759.66000		1.75966		1,742.76000	1.74276	1,759.660	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,978.10000		4.97810		5,248.34000	5.24834	4,978.100	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,785.92000		1.78592		1,768.28000	1.76828	1,785.920	21.68	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,925.01000		4.92501		5,194.51000	5.19451	4,925.010	21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.50243		73.90378		9.54263	73.61259		21.67	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,567.14000		4.56714		4,538.21000	4.53821	4,567.140	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,294.94000		4.29494		4,557.20000	4.55720	4,294.940	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,603.27000		4.60327		4,573.52000	4.57352	4,603.270	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,258.92000		4.25892		4,520.36000	4.52036	4,258.920	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,639.53000		4.63953		4,608.96000	4.60896	4,639.530	21.71	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,223.15000		4.22315		4,483.77000	4.48377	4,223.150	21.71	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.57596		71.80404		9.61701	71.51059		21.41	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,441.44000		5.44144		5,550.84000	5.55084	5,441.440	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,984.54000		4.98454		5,387.39000	5.38739	4,984.540	21.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.65	Put	4,948.55000	4.94855	5,351.33000	5.35133	4,948.550	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,476.35000	5.47635	5,585.68000	5.58568	5,476.350	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,511.34000	5.51134	5,620.61000	5.62061	5,511.340	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,912.77000	4.91277	5,315.49000	5.31549	4,912.770	21.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,725.98000	21,725.98000	21,950.05000	21,950.05000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.99350	4.99350	5.00000	5.00000		12.60	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	77.39100	0.07739	87.75480	0.08775	77.391	12.63	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	73.89100	0.07389	77.75480	0.07775	73.891	12.63	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	72.30710	0.07231	82.51710	0.08252	72.307	12.60	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	78.80710	0.07881	82.51710	0.08252	78.807	12.60	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	67.81730	0.06782	77.88420	0.07788	67.817	12.63	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	84.31730	0.08432	87.88420	0.08788	84.317	12.63	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.94580	4.94580	4.94890	4.94890		12.22	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	99.84770	0.09985	108.24780	0.10825	99.848	12.39	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	194.04770	0.19405	199.34780	0.19935	194.048	12.39	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	96.28070	0.09628	104.61260	0.10461	96.281	12.40	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	200.48070	0.20048	205.71260	0.20571	200.481	12.40	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	92.81470	0.09281	101.07420	0.10107	92.815	12.42	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	207.01470	0.20701	212.17420	0.21217	207.015	12.42	0.00	0	0.00

**Total for Derivatives :** **1,064,521,308.50**      **467,535**      **3 895 580.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.67420			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.65000	105.06515	7.65000	104.99981			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.91553			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.21500	103.99387	9.21500	103.91626			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.76595			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.85846			0.00	0	200,000,000.00
AB013	On 21/11/2018	Spot Bond			10.08000	95.37474	10.08000	95.29704			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.95000	103.34231	7.95000	103.27557		115,275,000,000.00	14,500,000	250,900,000.00	
AB07	On 07/03/2014	Spot Bond			6.89000	108.43157	6.89000	103.98778			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.23481			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.35500	105.49456	9.35500	105.41466			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.55000	136.24772	1.55000	136.21640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond		2.75000	124.57153		2.75000	254.81734			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.53148			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05680			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49864			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04343			0.00	0	400,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.09168			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.12371			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.64762			0.00	0	900,000,000.00
ABL10A	On 15/03/2015	Spot Bond		8.41000	108.01448		8.41000	107.94077			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.97157			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		8.14000	104.47822		8.14000	104.40917			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.44770			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.77556			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61288			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.49857			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71314			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92316			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.11315			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.63217			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.19078			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91275			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.87724			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.00000	137.26295		6.00000	132.10137			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.45000	126.84143		3.45000	126.79255			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.50000	113.56039		4.50000	113.50718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	5.15000		98.04600		5.15000	97.99537			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.34000		99.58605		6.34000	99.52440			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.75500		109.11240		11.75500	109.00916			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93705			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.08168			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.17001			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.23113			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.80000		107.78802		4.80000	107.73490			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		43.63109		100.00000	43.30777			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.49000		161.06758		2.49000	161.01832			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.68669		2.76000	155.63564			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.52000		161.72946		2.52000	161.67959			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.30000		165.25886		2.30000	165.21088			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.75125		71.80580		8.75125	71.75631			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.75125		71.80580		8.75125	71.75631			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	89.85000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.97609			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	89.87000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	88.74000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.02000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	85.92000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.28000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61636			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.49996			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		7.68000	102.23166		7.68000	102.16818			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	87.45000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	85.03000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80373			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.94000	113.83077		7.94000	113.75734			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48823			0.00	1,600,000,000	400,000,000.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.35000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	82.45000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		3.09000	90.03008		3.09000	97.67274			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.02000	96.20045		3.02000	143.38307			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.90000	108.92099		2.90000	188.65899			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	81.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.17000	89.55371		10.17000	89.48012			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.35391			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.85000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.20000	103.76614		10.20000	103.68109			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	10.14500		104.16222		10.14500	104.07731			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.59000		88.17468		9.59000	88.10664			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.57000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.86000			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	10.24000		103.47945		10.24000	103.39432			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	86.40000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.23093			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.28981			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.05500		106.92282		9.05500	106.84437			905,500,000.00	100,000	70,200,000.00
ABS5	On 01/05/2015	Spot Bond	7.60000		103.24725		7.60000	103.18345			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.61000		95.19466		9.61000	95.12104			961,000,000.00	100,000	66,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.40000		92.77403		10.40000	92.69612			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.30000		105.95159		8.30000	105.88020			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.25000		131.21128		2.25000	128.65122			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.56000		204.18326		2.56000	258.61961			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		121.46066		1.49000	124.14176			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.49000		120.24579		2.49000	122.62351			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		44.93651		100.00000	44.60351			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.10000		107.70672		12.10000	107.60191			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.84783			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.60651		100.00000	2.58720			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.84384			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.78759			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	15.53602		100.00000	15.42089			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.85182			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	61.38150		11.00000	61.32887			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.53602		100.00000	15.42089			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79985			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	101.15571			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28201			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09938			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13744			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15419			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33761			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33761			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33951			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06894			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33951			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33570			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.42343			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.04754			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91001			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.11465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.15249			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.16768			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.13725			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.06895			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.06500	101.35670	10.06500	101.26368			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97767			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.27905			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.97376			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	80.96395			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	168.30953			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	168.38276			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.09932			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92599			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92599			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.47427			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06122			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05208			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.13882			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.43829			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.13765			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33272			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99540			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12659			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.32583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95418			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.10390			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91969			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90290			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07974			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95785			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93191			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98226			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07669			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02334			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96243			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97921			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.22074		10.23000	104.13461			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99579			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97005			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.37366			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.92021			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91608			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.15500	100.12636		10.15500	100.04465			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07204			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.53825		1.75000	110.61710			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97768			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98053			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04939			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01155			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07967			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04182			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12505			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.17033			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09479			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42908			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.07967			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04531			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.10990			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.12969			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96988			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99276			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.13434			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.12203			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20818			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05697			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19610			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.79787			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20818			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.17541			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.14773			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.14773			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.08413			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.87167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.98125			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.97064			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.89581			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.99942			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.00398			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.04939			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.98277			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.98125			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.08564			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.01979			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30538			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15015			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.71141		100.00000	10.63375			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.51209			0.00	30,000,000,000	15,000,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.68628			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.80237			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.38208			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.43296			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.50070			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.36239			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.69000		98.08341		8.69000	98.01467			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.50315			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.60587			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.13500		101.44854		9.13500	101.37347			41,107,500,000.00	4,500,000	370,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.84000		114.46629		9.84000	114.37571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	62.13132	100.00000	61.67091				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.00000	110.14238	8.00000	110.07080				0.00	0	3,579,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	59.11002	100.00000	58.67198				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.94136	100.00000	14.84183				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.27000	148.53260	3.27000	148.47775				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.50000	99.98493	5.50000	128.70158				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20462				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06494				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.05121				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.45896				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10663				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	101.08484				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.90547				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16113				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80320				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.62500	104.36175	9.62500	104.28093				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.89447				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.40079				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.66255				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.28060				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.32304				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.16500	98.99690	10.16500	98.91604				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.90000	110.03562	7.90000	109.96537				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.86604				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.77863			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.12000		103.65598		8.12000	103.58799			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.50500		105.05404		9.50500	104.97367			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.81336		103.02391		11.81336	102.31845			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.64081		101.28652		11.64081	101.27448			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.69534		101.15972		11.69534	101.19805			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.17363			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.74987		100.93791		11.74987	101.03020			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.70689		98.90469		12.70689	98.63212			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20413			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20413			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20421			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.06336		99.50580		12.06336	100.23105			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.97378		101.77584		11.97378	100.91442			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.64081		101.28652		11.64081	101.27448			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.92666		100.79434		11.92666	100.94765			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.12076		94.05812		11.12076	100.32027			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13708			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12128			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12128			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.05501			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	11.07329		99.92466		11.07329	100.37788			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.28000		98.42479		12.28000	98.12784			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		12.20500	64.73852		12.20500	95.53759			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02129			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.21614		9.28000	101.15335			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10322			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.02500	63.66019		12.02500	95.36295			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.06707			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09719			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09719			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	101.05260			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78300			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11240			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.69138			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	101.11240			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46404			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.81336	103.37352		14.81336	102.67043			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.09092	100.49288		16.09092	100.21065			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.98678	100.02378		14.98678	100.63073			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.48715			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.48715			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.48715			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.54686			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56796			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		13.69297	100.00000	13.61518				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.05206	100.00000	20.89606				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.15974	100.00000	19.01776				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.82700	100.00000	11.73936				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.84283	100.00000	11.75408				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.29941	100.00000	14.19345				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.39020	100.00000	12.29837				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		91.50948	100.00000	90.86353				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.36974				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.23197				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.26309				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		50.00002	100.00000	99.72678				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519			100,000,000,000,000.00	1,000,000,000	500,000,000.00	
BCP79U	On 24/04/2014	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.46000		102.48348	2.46000	168.46670				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.76000		94.15950	8.76000	132.94840				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.76000		95.53539	8.76000	133.34465				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.14500		94.65139	9.14500	94.58166				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.09720				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.92095				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.30362				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.00715				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.71500		97.38895	8.71500	97.32013			749,490,000,000.00	86,000,000	401,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.23452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36050			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37027			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.40280			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43531			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52591			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.35102		100.00000	14.24468			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28649			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30063			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30669			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30870			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33291			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36514			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		8.98198		100.00000	8.91541			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		8.98198		100.00000	8.91541			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99546			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08393			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10805			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.05500		103.08518		9.05500	103.00955			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.18039			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30882			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.44293		100.00000	6.39519			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.44293		100.00000	6.39519			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.79000		101.87330		6.79000	101.81821			0.00	0	198,369,100.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40953			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.71133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06520			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	96.99249			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.63145			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33239			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.57644			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33090			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40757			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.54693			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.12731			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.06333			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	43.69578		100.00000	43.36835			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.56626		100.00000	14.45832			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.90249			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.94000	107.21322		7.94000	107.14406			0.00	0	3,200,000.00
CBL08	On 02/11/2016	Spot Bond		10.15500	113.25495		10.15500	113.16201			1,015,500,000.00	100,000	42,300,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.36218			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.80500	104.35584		9.80500	104.27309			22,551,500,000.00	2,300,000	655,600,000.00
CBL12	On 06/09/2018	Spot Bond		11.93500	103.00325		11.93500	102.90434			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.30708			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.18500	98.18535		12.18500	98.08915			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12286			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		10.04500	100.70178		10.04500	100.62003			1,004,500,000.00	100,000	350,500,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.13955			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.62500	93.73868		12.62500	99.15864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.22686			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.53509			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.15827			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.91500	91.69455		10.91500	91.61383			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.59000	113.46915		10.59000	113.37268			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.44000	109.41922		10.44000	109.32749			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.78000	113.96997		9.78000	113.87982			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90114			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.40500	104.05479		12.40500	103.95104			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25448			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	100,000.00000	0.01337	100,000.000000	0.000000	0.000000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.74922			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.87254			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60276			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.59902			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.79327			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.79548			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.78381			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.37382			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99969			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	88.67119		100.00000	88.06662			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	88.67119		100.00000	88.06662			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	88.67119		100.00000	88.06662			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		88.67119	100.00000	88.06662				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.26485				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45329				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.28876	10.11000	101.20600				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45329				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.67022				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		114.27701	2.76000	114.23983				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		112.86066	3.14000	115.85734				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.86953	8.25000	103.79996				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	101.45329				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45329				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.98221	3.10000	115.45122				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.62045	2.40000	115.11258				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.60726				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94494				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.50346				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.00000		101.74419	9.00000	101.67040				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.52161				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.51293				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.39651				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40568				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.05000		101.88644	9.05000	101.81215				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	9.05000	101.88644		9.05000	101.81215			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.10000	100.62601		9.10000	100.55224			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12987			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26077			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42697			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42697			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	92.35417		100.17539	91.05757			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57361			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14753			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.81248			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.79976			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	99.82632		9.35000	99.75200			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	99.82632		9.35000	99.75200			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.47168			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.47611			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.61636			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.68744			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01676			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.69356			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85700			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	100,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90347			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.95500	102.62204		9.95500	102.53946			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96052			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96052			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28610			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30497			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.69750			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03426			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02669			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04614			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.81080			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.80396			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04309			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.26668			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27632			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82879				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99640				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17040				0.00	1,000,000,000	1,000,000,000.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17040				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17040				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17040				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.08168				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.42721				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33222				0.00	0	7,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04992				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.47041				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94198				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03662				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81475				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.21665				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96392				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96392				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95630				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	102.78780				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	130.18087				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.36867				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.88908				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	126.46804				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	126.54808				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	130.46278		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	11.45000	92.09474	11.45000	92.00980		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.97000	93.76939	11.97000	93.67910		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90686		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.22631		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32588		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.31951		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	107.00880	8.80500	102.55522		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05697		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21570		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	101.11295		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.13564		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.22329		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.14773		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66016		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66016		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66016		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.28216		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.86064		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.33450		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90686		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.88490		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25014		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.44504		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91304		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66585		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.34278		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.99277		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.18098		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24651		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.08049		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87774		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88213		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.22978		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.73563		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.73563		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.63598		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.99456		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.71520		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.72473		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.22504		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22619		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.24167		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	101.02639	10.55000	100.24425		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.63000		100.53208		10.63000	100.44236			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20756			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.22409			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.77000		102.22692		12.77000	106.41314			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.07785			0.00	0	10,000,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.72000		100.10698		12.72000	12.72000		13,992,000,000,000.00		1,100,000,000	1,100,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.68343		7.01000	38.28073			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	139.53498			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	9.14500		94.65139		9.14500	128.08587			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.76000		30.36946		8.76000	132.94840			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.76000		30.77034		8.76000	133.34465			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.26373			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.16338			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65810			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65810			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.14506			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.05980			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07661			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07967			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32588			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96761			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.72991			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.55000		110.32721		9.55000	107.75994			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.50500		100.05650		9.50500	99.97995			0.00	0	1,460,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond		10.82500	110.40657		10.82500	110.31068			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.90000	105.18580		8.90000	105.11034			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.41500	106.15564		10.41500	106.06636			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.76000	93.96571		10.76000	93.88457			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.49000	94.90259		11.49000	94.81525			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.49000	87.80072		11.49000	87.71990			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.42045			0.00	20,000,000,000	10,660,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47082			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36272			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21523			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.24557			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.82581			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.27500	86.66443		13.27500	86.57216			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.86385		100.00000	11.77593			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28309			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.78000	96.82645		8.78000	96.75751			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.60195			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.75443			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.20738			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.18510			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.85247			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.44202			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.06196			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.11877			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.78000	117.68968		7.78000	117.61567			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		9.10500	101.81836		9.10500	101.74326			183,328,264,500.00	20,134,900	5,093,134,900.00
DV23	On 27/02/2023	Spot Bond		9.41000	108.25846		9.41000	108.17733			8,514,550,987,000.00	904,840,700	13,873,940,700.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98778			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02406			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.91591			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.69500	123.94680		8.69500	123.85941			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.41092			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	104.35999		0.10000	131.52157			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.45000	112.49704		2.45000	112.46288			0.00	0	1,575,000,000.00
EL29	On 19/11/2029	Spot Bond		2.46000	99.97511		2.46000	99.94468			0.00	0	400,000,000.00
EL30	On 29/07/2030	Spot Bond		2.55000	98.84466		2.55000	98.81382			51,000,000,000,000.00	20,000,000,000	20,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.31500	101.70346		10.31500	101.61872			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.16500	107.44306		10.16500	107.35481			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.54000	99.86354		10.54000	99.77856			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.96000	89.45527		10.96000	94.13104			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.90802			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.80973			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99935			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12408			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91275			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	89.10891		100.00000	87.80488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		98.91599	100.00000	98.11828				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		50.00005	100.00000	50.00001				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		99.29035	100.00000	98.52852				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		88.68507	100.00000	88.06054				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.59046	3.00000	128.54562				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.96000		102.82261	11.96000	102.72368				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.28245				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.30849				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.70149				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.54500		83.56460	10.54500	96.79945				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.71678				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.49421				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.93612				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94133				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93901				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93492				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93285				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94574				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.94421				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94353				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94106				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94402				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94196				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.43000		104.09169	7.43000	104.02912				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond	8.33000	106.21429		8.33000	106.14286			87,417,519,000.00	10,494,300	16,793,851,500.00
ES23		On 25/01/2023	Spot Bond	9.04500	106.39232		9.04500	106.31435			5,444,967,892,500.00	601,986,500	23,721,700,000.00
ES26		On 02/04/2026	Spot Bond	9.35000	92.21652		9.35000	92.14709			2,167,691,845,000.00	231,838,700	11,576,700,000.00
ES33		On 15/09/2033	Spot Bond	9.88000	82.75954		9.92000	82.40616			1,296,382,600,344,000.00	31,212,813,800	93,351,014,900.00
ES42		On 25/04/2042	Spot Bond	10.13000	87.56332		10.13000	87.49204			70,910,000,000,000.00	7,000,000,000	10,500,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.80804			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44412			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87010			0.00	0	0.00
FIFC07		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27913			0.00	0	0.00
FIFC08		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.46938			0.00	0	0.00
FIFC09		On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53352			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.64107		100.00000	10.56133			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.35560		100.00000	10.27800			0.00	0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.04044			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.08836			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.18414			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.27981			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.20000	104.83477		7.20000	104.77334			5,834,880,000,000.00	810,400,000	1,557,400,000.00
FRB05		On 21/12/2018	Spot Bond	10.02500	95.59417		10.02500	95.51713			0.00	0	17,700,000.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04501			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04494			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.27417			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.47619			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.82500	102.50610		11.82500	102.40908			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.66077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.59000	120.98108	2.59000	121.75431			0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.59000	126.13298	2.59000	258.01470			0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.80000	94.53293	2.80000	94.50150			0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	3.00000	96.42279	3.00000	143.71469			0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.79000	110.66895	2.79000	191.68829			0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	8.21000	113.41819	8.21000	113.34259			0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.98400	59.38878	7.98400	58.69532			0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.48800	37.93568	9.48800	37.02855			0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.68359	9.72000	35.75143			0.00		0	0.00	
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.80593			0.00		0	0.00	
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.41122			0.00		0	0.00	
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.42663			0.00		0	0.00	
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23448			0.00		0	0.00	
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.34043			0.00		0	0.00	
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.34043			0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.85730			0.00		0	0.00	
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.29839			0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29737			0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52229			0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09947			0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22433			0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.63315			0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	99.93996	7.47000	98.00000			0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	99.93996	7.47000	100.00000			0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49822			0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20818			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	101.14320			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32149			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	101.18552			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.95174		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	101.27161			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	101.60757			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55493			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	13.64291	100.09221	13.54172			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.05999			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	111.16966			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.29098			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.46443			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.14129			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	105.77136			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.19378			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	101.20904			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.08875			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.11748			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.51731			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.05377			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.03601			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.09479			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	55.18197	13.22500	55.12217			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.02215			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.02366			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.58634			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.07815			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond		4.04500	86.16631	4.04500	89.10761			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.13261			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.13261			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	101.77915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90686			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.31047			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23658			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.05697			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.02820			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.19709			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.23386			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.07964			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.19497			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.31182			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.44202			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.10538			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.62587			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95795			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.75516			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.43529			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.24154			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.41731			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19829			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.19076			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.48547			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.00050			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25757			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.83000		114.18039		3.83000	111.53813			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.21508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22877			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.81000		104.90552		3.81000	111.69496			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.83000		98.93748		1.83000	121.26423			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.83000		102.16394		3.83000	111.53813			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.81000		101.56191		2.81000	119.57365			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.88000		102.46446		2.88000	124.76124			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30451			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.76604			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.68585			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.71790			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03845			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20598			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.21876			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43107			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37331			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15226			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55757			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15075			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.14719			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.61240			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.58864			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.63468		100.00000	9.56330			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.28540		100.00000	16.16472			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000		142.34558		4.95000	142.27339			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.19680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23306			0.00	0	1,900,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.56431			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.71995			0.00	0	350,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.23752			0.00	0	700,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.86408			0.00	36,000,000	556,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.90547			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	81.94148			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		3.07000	86.75061		3.07000	112.76855			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.34271			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.71418		10.38000	100.62820			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.71418		10.38000	100.62820			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	100.15023			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.35033			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.10000	121.23664		3.10000	247.98860			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.60000	126.03469		2.60000	257.81346			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.32000	119.19577		3.32000	243.80966			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.96000	98.64985		2.96000	118.59856			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.25315			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.49000	122.66116		2.49000	118.87409			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42144			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67220			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.20539			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.05000	89.79771		3.05000	89.76603			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.97073		104.97509	16.83941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		21.35611	101.07593	21.19632				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.97932	100.44759	12.88274				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.98612				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.64211	100.76967	19.49555				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	2.62000		100.19726	2.62000	100.16556				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	100.59676				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.76000		92.95162	2.76000	100.84499				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	98.32530				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.79000		92.68167	2.79000	100.55188				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.65205				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.80000		124.08838	2.80000	321.60007				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.70560				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.08565				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.08094				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.07703				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.50194				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.34397				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.15515				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.64104				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.53000		104.98001	6.53000	104.92411				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.15000		105.38061	7.15000	105.31927			3,432,000,000,000.00		480,000,000	220,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.08000		103.23314	8.08000	103.16540				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.50500		103.61344	8.50500	103.54194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		8.68500	109.82853		8.68500	109.75160			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.15500	101.63158		9.15500	101.55621			77,817,500,000.00	8,500,000	992,800,000.00
FRX20	On 01/10/2020	Spot Bond		9.42500	100.05458		9.42500	99.97866			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		10.02000	90.34886		10.02000	90.27568			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.12000	106.09067		10.12000	106.00439			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.44000	95.43435		10.44000	96.95953			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.93000	93.70134		10.93000	93.62009			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.80000	77.79938		10.80000	77.73197			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82353			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.87076			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.90893			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.92419			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.96227			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.02323			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.06894			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.26684			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.93287			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60605			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.85500	102.35751		9.85500	102.27638			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	100.22295			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95588			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.52438			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.90298			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.22272			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.22996			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.24394			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.26127			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.28531			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	101.21849			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77290			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.47963			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.09325			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.65180			0.00	0	40,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.16891			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	100.73752			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00473			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33036			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37120			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.12979			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.21678			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.21942			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31442			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17877			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.39227			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.56823		100.88822		8.56823	95.74190			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	100.41602			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.92053		100.91302		8.92053	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44653			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.37025		100.94845		9.37025	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.48379			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	100.46840			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55699			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58124			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	100.00000		8.58993		100.00000	6.82213			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.00000		100.00000		8.00000	103.93351			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.83500		104.87727		8.83500	104.80215			84,816,000,000.00	9,600,000	5,531,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.31874		2.37000	262.49056			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.35000		130.98149		2.35000	262.90207			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.90000		94.76914		9.90000	94.69327			28,710,000,000.00	2,900,000	3,166,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.82000		95.36286		9.82000	95.28713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		37.36966	100.00000	37.09273				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.69956	100.00000	9.62768				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		59.53841	100.00000	59.09720				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		28.31680	100.00000	28.10695				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.69678	100.00000	15.58046				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.65957	100.00000	10.58229				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.15000		107.04793	2.15000	107.01804				36,980,000,000,000.00	17,200,000,000	93,675,272,100.00
I2038	On 31/01/2038	Spot Bond	2.43000		105.11019	2.45000	104.69457				1,458,000,000,000.00	600,000,000	33,608,307,500.00
I2046	On 31/03/2046	Spot Bond	2.45000		104.40345	2.45000	104.37186				0.00	0	75,459,045,000.00
I2050	On 31/12/2050	Spot Bond	2.40000		111.42875	2.43000	110.59364				0.00	0	14,400,835,800.00
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	8.10000		106.75540	8.10000	106.68518				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.11558				0.00	1,449,771,600	362,442,900.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.18469				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.07651				0.00	30,000,000,000	50,936,000,000.00
IBL20	On 15/03/2014	Spot Bond	8.03500		108.13110	8.03500	103.71290				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.60000		105.75349	8.60000	105.67972				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.20500		106.88000	9.20500	106.80032				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.96500		106.98913	7.96500	102.75015				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.33769				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.92974				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.80000		112.70462	4.80000	112.64955				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.42000		99.64574	8.42000	99.57876				0.00	0	178,100,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.20208				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.21391				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		1.65000	101.31634		1.65000	123.57709			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.56000	101.48775		2.56000	122.01433			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25733			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.37987			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.87500	102.93264		8.87500	102.85900			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.57066			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.81752			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94738			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.45500	95.70586		9.45500	95.63302			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.92500	88.90187		9.92500	88.83053			992,500,000.00	100,000	35,300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32957			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.95500	97.28426		8.95500	97.21405			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.97500	96.29836		9.97500	96.19713			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25635			0.00	0	100,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.26396			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.36000	97.91756		8.36000	97.85112			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.23500	96.34046		9.23500	96.26840			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.29217			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		100.00000	8.67652		100.00000	8.61150			0.00	0	12,500,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.52000	100.09224		8.52000	100.02305			0.00	0	26,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00331		100.00000	0.00329			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30793			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.32673			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.56500	96.73803		9.56500	96.66356			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.65520		5.00000	101.61384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.65520		5.00000	101.61384			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.23219		5.00000	100.19117			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.65520		5.00000	101.61384			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.72139		4.00000	101.68801			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77798			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.70587			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01883			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.99761		9.20000	110.91535			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88290			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88290			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.93618			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.57076		100.00000	8.50724			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.28846			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15922			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03534			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.10000	102.60643		10.10000	102.52268			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31097			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.44301			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98605			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.40219			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.51136		100.00000	6.83869			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.80000	99.98411		5.80000	99.88889			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.80000	99.87304		5.80000	99.77803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA410	On 04/03/2014	Spot Bond	5.80000	99.76221		5.80000	99.66741			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000	99.65163		5.80000	99.55704			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.21417			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.19826		5.90000	99.10291			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.08704		5.90000	98.99191			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000	98.95890		6.00000	98.86241			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000	98.84634		6.00000	98.75007			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000	98.73404		6.00000	98.63799			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	98.63799		6.00000	98.52616			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	100.99079			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.81336	102.07289		11.81336	101.74957			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.81336	99.96282		11.81336	100.49306			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.09111			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.72853			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06699			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.43673		6.50000	102.38274			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17040			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74033			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93292			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93292			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.47025			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19379			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02080			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.43302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46581			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.06780			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15238			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83249			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.04944			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.19861			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33904			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.25014			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.82961			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.86833			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97867			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.38048			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16825			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.05041			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	108.74767		100.00000	107.88688			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05501			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18740			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.68535			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51305			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52601			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53470			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.11000	102.21673		9.11000	102.14170			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.59000	108.14050		7.59000	103.59370			9,108,000,000.00	1,200,000	2,500,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		9.35500	105.09382		9.35500	105.01422			935,500,000.00	100,000	40,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.65968			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.60573			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.83939			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11314			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.28000	103.18956		9.28000	103.11245			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.13675			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.50737			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.65000	93.96395		3.65000	112.95874			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.18000	93.54434		4.18000	125.60270			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85415			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.61297			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.59142			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.32372			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.98194			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.15000	87.49382		4.15000	88.21877			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.15000	87.42088		4.15000	95.47545			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.42575			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98605			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.52500	107.94568		12.52500	107.83705			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.36209			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.18000	92.55160		4.18000	125.60270			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.28446			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94845			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	99.95235		5.80000	99.85719			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.84135		5.80000	99.74640			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.80000	99.73059		5.80000	99.63585			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.80000	99.62008		5.80000	99.52555			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.90000	99.27786		5.90000	99.18236			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.16646		5.90000	99.07117			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.05531		5.90000	98.96024			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	6.00000	98.92671		6.00000	98.83028			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	6.00000	98.70200		6.00000	98.60601			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.03970			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20931			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.24851			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74928			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62673			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02756			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.16849			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17324			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.06882			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.16741			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89667			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.79868			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.33622			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52611			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53046			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53915			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50004			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38888			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20926			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02784			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.94578			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		54.86024	100.00000	54.44915			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
JDC04U	On 13/03/2014	Spot Bond	100.00000		99.35225	100.00000	98.59190			0.00	0	0.00	
JDC05U	On 15/05/2014	Spot Bond	100.00000		80.75221	100.00000	99.45946			0.00	0	0.00	
JDC06U	On 15/05/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978			0.00	0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.31416			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		57.90450	100.00000	57.47539			0.00	0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69226			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.61523	100.00000	16.49477			0.00	0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.52667			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		51.58656	100.00000	51.20000			0.00	0	0.00	
JDG08U	On 28/11/2014	Spot Bond	100.00000		65.99273	100.00000	65.51427			0.00	0	0.00	
JDG09U	On 29/01/2015	Spot Bond	100.00000		56.85398	100.00000	56.43266			0.00	0	0.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000		55.45525	100.00000	55.14021			0.00	0	0.00	
JDG11U	On 04/02/2015	Spot Bond	100.00000		56.26163	100.00000	55.84004			0.00	0	0.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.46570	100.00000	50.96904			0.00	0	0.00	
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.53151			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.27168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		9.14000	137.70855		9.14000	137.60659			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21781			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99185			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28015			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.45500	94.88107		9.45500	94.80846			111,569,000,000.00	11,800,000	215,300,000.00
LGL03	On 03/04/2018	Spot Bond		9.60500	67.91879		9.60500	96.22112			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.07500	95.81358		10.07500	95.73556			0.00	0	35,200,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.72981			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.35000	100.86432		11.35000	100.77260			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.90096			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.87974			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.87154			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.86170			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24218			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48581			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.69436			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.31379			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.00771			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		100.00000	80.75221		100.00000	80.21978			770,000,000,000,000.00	7,700,000,000	7,700,000,000.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	56.89214		100.00000	56.56895			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	51.58656		100.00000	51.20000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.96284			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	60.41375		100.00000	59.96104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ13U	On 14/04/2014	Spot Bond	100.00000	86.69834	100.00000	86.08491				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.10403				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.70738				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.45336				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81899				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43251				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.10533				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.80890				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66930				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08390				0.00	0	2,200,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99819				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.41232				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00330				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00729				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	53.41250	100.00000	99.18478				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	90.23489	100.00000	89.59189				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	60.92952	100.00000	60.34803				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	55.15467	100.00000	54.74136				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	15.45917	100.00000	15.34461				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	37.74212	100.00000	37.46243				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.37500	101.68923	9.37500	101.61248				18,750,000,000.00	2,000,000	155,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.22411				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12974				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.00156				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.17901				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.19648			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.28384			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.54780			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.58337			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.69000		102.93768		8.69000	102.86554			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.44500		100.68683		9.44500	100.60985			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.24000		99.94279		10.24000	99.86011			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.90500		103.45641		6.90500	103.39854			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.91653			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.95466			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.27500		101.56725		10.27500	101.48142			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.10000		104.20850		8.10000	104.13995			2,727,536,490,000.00	336,732,900	5,674,632,900.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.43103			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.61500		99.59109		9.61500	99.51405			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.19266		100.00000	10.11713			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36788			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.31500		99.51569		9.31500	99.44104			40,986,000,000.00	4,400,000	131,000,000.00
MTN02	On 13/07/2014	Spot Bond	8.01000		101.83229		8.01000	101.76737			0.00	0	1,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.20000		102.39905		8.20000	102.33088			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.25500		103.46719		9.25500	103.38964			33,318,000,000.00	3,600,000	88,300,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.93122		100.89771	5.88641			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.01122		100.61875	5.96593			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.38064		100.00000	0.37779			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.38064		100.00000	0.37779			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.61000	94.15980		9.61000	94.08658			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.05000	97.95419		8.05000	97.89015			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.42185			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.79500	97.70932		9.79500	97.63192			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61649			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.55220			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.97262			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.68875			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.64372			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21560			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50654			0.00	0	500,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.80000	108.50008		7.80000	108.43129		12,495,600,000,000.00	1,602,000,000	1,505,800,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45778			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.27500	114.07584		9.27500	113.99017			927,500,000.00	100,000	90,700,000.00
NBK4		On 28/10/2024	Spot Bond	11.31500	31.78296		11.31500	31.75497			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.20000	104.81260		8.20000	104.74320			0.00	0	1,550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39903			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.42597			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.82500		107.58276		7.82500	103.35303			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.90765			0.00	60,000,000	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	8.55000		105.30926		8.55000	105.23622			855,000,000.00	100,000	124,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89671			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	101.58684			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87493			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69607			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52689			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.41329			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	87.91481			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33231			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	100.25716			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.28892			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21573			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59113			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.08307			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.07863			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13027			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.94121			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.00418			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.94320			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.63117			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90582			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89485			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89409			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.26427			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.18791			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.48500		102.06749		10.48500	101.94275			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.08297			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.52000		100.44852		10.52000	100.07680		105,200,000,000,000.00	10,000,000,000	10,000,000,000.00	
NCLN86	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.08384			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.05000		106.58481		9.05000	106.50665			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.65381			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.60955			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.55043			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.70500		111.82309		12.70500	111.70899			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.85368			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.75215			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09840			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.69722			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.52309		2.61000	159.47274			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.32500		100.72665		9.32500	100.65060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.97951			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.95500		104.61776		9.95500	104.59869			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.47479			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.55319			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39674			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.38286			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.44037			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.15500		104.65310		10.15500	105.08954			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.49790			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44043			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.47485			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.35500		104.68854		10.35500	104.66452			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.58986			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.52090			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.49783			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.93426			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.79417			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.54380			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.55000		109.61745		7.55000	104.01140			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.11500		114.56312		9.11500	114.47899			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.49500		119.72266		9.49500	119.63065			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.50500		162.10448		2.50500	162.05471			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.82000		121.36981		9.82000	121.27395			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.38396			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.37176			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.20505			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.27157			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01580			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94872			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.66256			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.15061			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.79876		100.00000	18.66246			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	27.68171		100.00000	27.47658			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.33000	105.23440		7.33000	105.17199			1,466,000,000.00	200,000	133,600,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	14.00621		100.00000	13.90126			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.14000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	42.76584		100.00000	42.44893			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.01838			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.66781			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26531			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24868			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		100.00000	83.66751		100.00000	83.11220			2,300,000,000,000,000.00	23,000,000,000	35,000,000,000.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88535			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.62482			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.21692			0.00	20,000,000,000	10,000,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94452			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.92692			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.98450			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.94771			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09664			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.03246			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.98610			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.16412			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08836			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.03085			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.22138			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23112			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23550			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.24524			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.28707			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.29679			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.94531			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30007			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.10000		109.29126		7.10000	109.22809			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76000		96.26972		6.76000	96.21670			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.56000		37.06601		8.56000	37.04041			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.10000		115.12833		7.10000	115.06178		5,581,597,574,850,000.00	86,140,503,500	56,479,140,200.00	
R158	On 15/09/2015	Spot Bond	7.10000		115.12833		7.10000	115.06178			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.00000		89.74966		7.00000	89.69850			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.10000		120.57203		7.10000	120.50233			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.93000		83.92815		6.93000	83.88078			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.70500		115.36492		8.74000	114.99139		8,212,675,993,067,000.00	43,443,537,400	65,786,393,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.48000	34.42332	8.48000	34.39977			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.40000	32.01828	8.40000	31.99657			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	2.10000	268.18573	2.10000	268.11222			38,728,077,570,000.00		18,441,941,700	27,938,900,000.00	
R201	On 21/12/2014	Spot Bond	6.39500	103.27740	6.39000	103.22798			9,592,500,000,000.00		1,500,000,000	03,665,000,000.00	
R202	On 07/12/2033	Spot Bond	2.29000	206.29894	2.30000	205.93512			7,557,000,000,000.00		3,300,000,000	52,904,800,000.00	
R2023	On 28/02/2023	Spot Bond	8.56000	98.61124	8.56000	98.54276			2,903,974,830,616,000.00		39,249,396,100	37,491,100,000.00	
R203	On 15/09/2017	Spot Bond	7.75500	105.04167	7.75500	104.97547			1,565,963,049,931,500.00		01,929,471,300	25,468,800,000.00	
R2030	On 31/01/2030	Spot Bond	9.17000	90.66139	9.17000	90.59405			1,005,846,296,000,000.00		09,688,800,000	43,741,600,000.00	
R2037	On 31/01/2037	Spot Bond	9.35500	92.37227	9.35500	92.30231			767,273,103,489,500.00		82,017,434,900	15,136,000,000.00	
R204	On 21/12/2018	Spot Bond	8.02500	101.15901	8.02500	101.09343			2,611,012,228,080,000.00		25,359,779,200	91,768,746,700.00	
R2048	On 28/02/2048	Spot Bond	9.46000	96.92110	9.46000	96.84688			868,832,014,842,000.00		91,842,707,700	96,482,300,000.00	
R207	On 15/01/2020	Spot Bond	8.27000	95.95713	8.27500	95.87035			2,652,746,867,736,000.00		20,767,456,800	23,123,000,000.00	
R208	On 31/03/2021	Spot Bond	8.42000	93.77912	8.41500	93.74033			2,427,401,133,136,000.00		88,289,920,800	49,013,971,600.00	
R209	On 31/03/2036	Spot Bond	9.21000	74.63978	9.25000	74.29367			1,280,289,769,167,000.00		39,010,832,700	87,648,440,600.00	
R210	On 31/03/2028	Spot Bond	2.28000	156.31799	2.28000	156.27284			1,732,800,000,000.00		760,000,000	21,499,879,900.00	
R211	On 31/01/2017	Spot Bond	0.95000	126.09313	0.95000	126.07037			2,660,000,000,000.00		2,800,000,000	22,901,151,300.00	
R212	On 31/01/2022	Spot Bond	1.99000	127.11027	1.99000	127.07644			28,012,042,567,000.00		14,076,403,300	03,508,200,000.00	
R213	On 28/02/2031	Spot Bond	9.12000	85.12739	9.16000	84.76912			1,710,740,541,264,000.00		87,581,199,700	58,401,443,700.00	
R214	On 28/02/2041	Spot Bond	9.37500	74.95868	9.37500	74.90178			1,973,549,913,750,000.00		10,511,990,800	66,456,490,800.00	
R225C	On 15/03/2014	Spot Bond	6.25000	99.55677	6.25000	99.50588			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	6.36000	96.48316	6.36000	96.43311			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	7.16000	92.73717	7.16000	92.68312			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	7.00000	89.74966	7.00000	89.69850			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.92000	86.85365	6.92000	86.80470			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.93000	83.92815	6.93000	83.88078			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	6.44500	97.85738	6.44500	97.80668			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.39500	94.84572	6.39500	94.79653			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	7.07000	91.10589	7.07000	91.05373			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.94000	88.19892	6.94000	88.14935			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.92000	85.27964	6.92000	85.23184			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.98000	82.29198	6.98000	82.24546			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.73000	77.61825	7.73000	77.56975			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.78000	74.59192	7.78000	74.54501			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	8.03000	71.05333	8.03000	71.00724			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	8.01000	68.37427	8.01000	68.33002			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.99000	65.80888	7.99000	65.76640			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.98000	63.31636	7.98000	63.27554			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.23500	59.94818	8.23500	59.90832			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.21500	57.65314	8.21500	57.61490			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.33500	54.91201	8.33500	54.87506			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.30500	52.83428	8.30500	52.79886			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.27500	50.84984	8.27500	50.81587			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.24500	48.95404	8.24500	48.92146			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.20500	47.18484	8.20500	47.15358			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.16500	45.49709	8.16500	45.46709			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.68000	41.53483	8.68000	41.50576			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.64000	39.97299	8.64000	39.94514			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.60000	38.48467	8.60000	38.45797			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.56000	37.06601	8.56000	37.04041			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.52000	35.71336	8.52000	35.68881			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		8.48000	34.42332		8.48000	34.39977			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.44000	33.19264		8.44000	33.17003			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.40000	32.01828		8.40000	31.99657			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57352			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66246			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.74215			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70394			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.56534			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.73878		100.00000	12.64333			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.83462		100.00000	5.79138			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17585			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24026			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78289			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18665			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.58386			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79889			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		100.00000	83.32076		100.00000	100.00000			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		100.00000	69.40613		100.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38539			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56093			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.60644			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.18280			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.20736			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61895			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.47276			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.40694			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31412			0.00	20,000,000,000	10,000,000,000.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.86014			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24754			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.44646			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40066			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40066			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32064			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.48640			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.72853			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.66098		12.35000	102.55908			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.44505			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.60190		100.00000	12.00791			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.32409			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93449			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57523			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.41249			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.65182			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.80836			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.75297		100.00000	1.73998			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.50906		100.00000	9.43860			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.88471		100.00000	21.72072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.40053	100.00000	13.35133				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.42255	100.00000	19.28174				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.45023				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.64136				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.71500		104.52826	9.71500	104.44657				27,202,000,000.00	2,800,000	604,300,000.00
RW23	On 10/12/2023	Spot Bond	9.81000		90.25400	9.81000	99.83417				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.31000		84.14256	10.31000	101.33959				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.94380				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.35000		108.50154	8.35000	108.42800				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.79312				0.00	80,000,000	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.80500		101.59219	9.80500	101.51207				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.35528				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.14824				0.00	0	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.32905				0.00	2,400,000,000	1,250,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.35401				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.34574				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.20000		103.92306	8.20000	103.85387				31,980,000,000.00	3,900,000	1,082,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.62500		98.87432	9.62500	98.79775				25,025,000,000.00	2,600,000	394,700,000.00
SBK111	On 09/04/2014	Spot Bond	2.55000		136.93272	2.55000	133.16942				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.56000		112.88657	8.56000	112.80818				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.42000		113.09879	8.42000	113.02151				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.35000		113.20511	8.35000	113.12839				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.15500		100.81582	9.15500	100.74107				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.49500		112.98503	8.49500	112.90715				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.46000		113.03809	8.46000	112.96050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.02754			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92024			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17769			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75416			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.80500	103.91147		8.80500	103.83729			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68146			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.93255			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.96866			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.06500	102.12681		10.06500	102.04419			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.39000	100.25265		10.39000	100.16853			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.93849			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55050			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.09772			0.00	2,000,000,000	500,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.80930			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.51500	99.43353		9.51500	99.35695			1,903,000,000.00	200,000	217,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.30309		100.00000	8.17780			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.44000	92.98014		9.44000	92.90910			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.11500	94.18140		10.11500	94.10442			0.00	0	43,100,000.00
SBS9	On 07/07/2016	Spot Bond		8.28000	107.94935		8.28000	107.87680			0.00	0	67,400,000.00
SBSI11	On 07/12/2023	Spot Bond		2.63000	125.74041		2.63000	257.21085			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.65000	102.55707		1.65000	123.57709			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.99000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.06708		100.00000	9.99248			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.23008		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		108.42333		2.22000	121.59022			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.43673		6.50000	102.38274			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15560			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.82044			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.56727			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.78500		98.27504		9.78500	98.19769			978,500,000.00	100,000	38,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.22869			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59162			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.93502			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.83901			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18009			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.68546		100.00000	10.60799			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16680			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.40000		102.79141		8.40000	102.72172			0.00	0	2,023,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.62500		94.37314		9.62500	96.66031			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.10500		100.96297		9.10500	100.88851			26,677,650,000,000.00	2,930,000,000	4,790,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.55901			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.53009			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63718			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.54178			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		8.85500	102.94677		8.85500	102.87328			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64637			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79932			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.46392			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.09500	93.55603		10.09500	93.48013			2,019,000,000.00	200,000	2,540,700,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44359			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94342			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26941			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.02300	86.20943		10.02300	86.13997			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.08500	85.93265		10.08500	85.86300			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.63500	102.26799		7.63500	102.20485			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.53500	90.50488		9.53500	90.43504			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09505			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.93500	101.46532		8.93500	101.39185			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.00000	113.73890		8.00000	113.66498			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.90000	99.14106		2.90000	99.48526			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.97500	97.49455		8.97500	97.42404			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.06527			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.97626			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.50034			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.16000	104.05398		10.16000	103.96903			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26352			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29678			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.03200			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.39000	76.28579		10.39000	76.40369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.40265			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.40485			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.37924			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94133			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95591			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94138			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94125			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85334			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83817			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.74953			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.68977			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.63129			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.52684			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92718			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.99464			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.89031			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.89067			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.71899			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.59424			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.39648			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.56000	112.16866		7.56000	112.10008			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.34000	101.06377		9.34000	100.98777			0.00	0	4,100,000,000.00
T018	On 15/07/2014	Spot Bond		100.00000	74.97442		100.00000	74.53852			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	57.18814		100.00000	56.76435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		21.45307	100.00000	21.29753				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.19500		107.39374	7.19500	103.33244				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.33796				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.19887				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93292				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.27155				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.89861				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.99033				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.19535				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.35000		101.23174	8.35000	101.16314				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.95056				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.36306				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.37644				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.63854	7.83000	100.57451				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.35569				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.37243				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.29673				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.35569				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.37243				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.63223	7.16000	100.52607				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.40519				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40252				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.46656				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.45790				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.71787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68829			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35502			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37644			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.71064		8.73000	100.59186			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35301			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37243			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.49500	88.10488		9.49500	95.95827			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40653			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39918			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46523			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46257			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67184			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67447			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38214			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.21967		101.06155	6.17314			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.35301			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.16372			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.41321			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.43991			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.72050			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82161			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.37195			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37874			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.37195			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.37874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.38214			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36787			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37874			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41609			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.41609			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41609			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47035			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.48390			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46696			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73722			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.75405			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74732			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.85000		106.98638		8.85000	106.91005			34,515,000,000.00	3,900,000	1,012,200,000.00
TL20	On 22/02/2020	Spot Bond	8.45000		88.72827		8.45000	88.64186			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.66500		104.23734		8.66500	104.16409			3,569,980,000,000.00	412,000,000	6,077,500,000.00
TN20	On 17/09/2020	Spot Bond	9.61500		108.66307		9.61500	108.57854			25,104,555,393,000.00	2,610,978,200	25,790,800,000.00
TN23	On 06/11/2023	Spot Bond	9.74000		109.60447		9.74000	109.51812			27,272,000,000,000.00	2,800,000,000	9,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.89000		102.05249		9.89000	97.22843			15,824,000,000,000.00	1,600,000,000	14,430,000,000.00
TN27	On 14/11/2027	Spot Bond	9.89000		94.95647		9.89000	94.88054			53,562,046,398,000.00	5,415,778,200	9,859,512,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.78037			0.00	0	310,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.81744			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06781			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94495			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94352			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.93573			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.92046			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55781			0.00	0	1,000,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.62788			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.64378			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.67451		10.00000	100.41580			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.68259		9.75000	100.40543			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.69044		100.00000	10.40833			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.08888			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.97749			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.64689			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.47790			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.49588			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.27327			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.35868			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.86088			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.64876			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.48045			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.20819			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.51865			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.35065			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.01744			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.17668			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	88.49184		100.00000	87.87012			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30963			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47912			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44918			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41923			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37432			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33838			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34437			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		96.62387		100.00000	95.88251			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36689			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47984			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.37193			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.42230			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.81500	109.37915		9.81500	109.29233			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.54387			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43294			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81832			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.09500	104.66803		10.09500	104.58264			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68552			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72428			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.07780			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.08027			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08045			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77435			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79944			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.46000	113.09756		7.46000	113.02893			25,364,000,000.00	3,400,000	9,813,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.43000	232.27447	1.43000	232.22333				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.40000	103.90857	7.40000	103.84602				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.26000	104.07811	8.26000	104.00832				0.00	0	8,825,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.58000	103.74320	8.58000	103.67100				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.90000	102.46268	8.90000	102.38877				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.95500	102.22632	8.95500	102.15214				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.05000	90.96078	7.05000	90.90857				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.41500	99.26724	6.41500	99.21532				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.42500	97.71239	6.42500	97.66200				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.98000	89.18903	6.98000	89.13861				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.40500	95.19077	6.40500	95.14105				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.05000	90.94337	7.05000	90.89117				0.00	0	1,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.97000	64.48789	7.97000	64.44613				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	31.39849	100.00000	31.22012				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.61962	100.00000	16.52520				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>38,790,498,089,199,000.00</b>	<b>0</b>	<b>69 224 817 900.00</b>
<b>Grand Total:</b>										<b>38,790,499,153,720,300.00</b>	<b>0</b>	<b>69 228 713 480.00</b>