



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/12/2013	Foreign Exchange Future	10.31150	10.31150		10.40280	10.40280		14.69	1,716,173,879.50	166,433	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	2,911.50000	2.91150	3,002.80000	3.00280	2,911.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	2,311.50000	2.31150	2,402.80000	2.40280	2,311.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	1,561.50000	1.56150	1,652.80000	1.65280	1,561.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	1,411.50000	1.41150	1,502.80000	1.50280	1,411.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	1,383.60000	1.38360	1,474.90000	1.47490	1,383.600	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	1,333.60000	1.33360	1,424.90000	1.42490	1,333.600	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	1,311.50000	1.31150	1,402.80000	1.40280	1,311.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	1,283.60000	1.28360	1,374.90000	1.37490	1,283.600	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	1,211.50000	1.21150	1,302.80000	1.30280	1,211.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	1,111.50000	1.11150	1,202.80000	1.20280	1,111.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	911.50000	0.91150	1,002.80000	1.00280	911.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	811.50000	0.81150	902.80000	0.90280	811.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	761.50000	0.76150	852.80000	0.85280	761.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	721.50000	0.72150	812.80000	0.81280	721.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	711.50000	0.71150	802.80000	0.80280	711.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	621.50000	0.62150	712.80000	0.71280	621.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	611.50000	0.61150	702.80000	0.70280	611.500	14.69	0.00	0	0.00

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 13/12/2013	Foreign Exchange Future	9.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	571.50000	0.57150	662.80000	0.66280	571.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	561.50000	0.56150	652.80010	0.65280	561.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	0.00000	0.00000	0.00010	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	511.50000	0.51150	602.80050	0.60280	511.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	0.00000	0.00000	0.00050	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	461.50000	0.46150	552.80300	0.55280	461.500	14.69	2,769,000.00	6,000	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	0.00000	0.00000	0.00300	0.00000	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	411.50000	0.41150	502.81490	0.50281	411.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	0.00000	0.00000	0.01490	0.00001	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	351.50000	0.35150	442.83780	0.44284	351.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	0.00000	0.00000	0.03780	0.00004	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	311.50000	0.31150	402.87100	0.40287	311.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	0.00000	0.00000	0.07100	0.00007	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	211.50000	0.21150	303.15560	0.30316	211.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.35560	0.00036	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	171.50000	0.17150	263.48260	0.26348	171.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	0.00000	0.00000	0.68260	0.00068	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	161.50000	0.16150	253.60340	0.25360	161.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	0.00000	0.00000	0.80340	0.00080	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Call	121.50000	0.12150	214.33970	0.21434	121.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.19	Put	0.00000	0.00000	1.53970	0.00154	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	111.50000	0.11150	204.61000	0.20461	111.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	0.00000	0.00000	1.81000	0.00181	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	0.00000	0.00000	2.12670	0.00213	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	101.50000	0.10150	194.92670	0.19493	101.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	61.50000	0.06150	156.82510	0.15683	61.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	0.00000	0.00000	4.02510	0.00403	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	41.50000	0.04150	138.30520	0.13831	41.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	0.00000	0.00000	5.50520	0.00551	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	11.50000	0.01150	111.51760	0.11152	11.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	0.00000	0.00000	8.71760	0.00872	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.35	Call	0.00000	0.00000	70.87640	0.07088	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.35	Put	38.50000	0.03850	18.07640	0.01808	38.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	0.00000	0.00000	63.56950	0.06357	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	48.50000	0.04850	20.76950	0.02077	48.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	0.00000	0.00000	37.96280	0.03796	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	88.50000	0.08850	35.16280	0.03516	88.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	0.00000	0.00000	13.49320	0.01349	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	168.50000	0.16850	90.69320	0.09069	168.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Call	0.00000	0.00000	10.25130	0.01025	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.50	Put	188.50000	0.18850	107.45130	0.10745	188.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	0.00000	0.00000	8.92280	0.00892	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	198.50000	0.19850	116.12280	0.11612	198.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	0.00000	0.00000	5.09190	0.00509	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	238.50000	0.23850	152.29190	0.15229	238.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	0.00000	0.00000	4.42230	0.00442	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	248.50000	0.24850	161.62230	0.16162	248.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.00000	0.00000	2.51730	0.00252	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	288.50000	0.28850	199.71730	0.19972	288.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	0.00000	0.00000	1.25470	0.00125	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	338.50000	0.33850	248.45470	0.24845	338.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.63610	0.00064	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	388.50000	0.38850	297.83610	0.29784	388.500	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	0.00000	0.00000	0.17570	0.00018	0.000	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	488.50000	0.48850	397.37570	0.39738	488.500	14.69	0.00	0	0.00

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	Call	8.55130	0.00855	9.95770	0.00996	8.551	29.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,054.95130	4.05495	3,967.75770	3.96776	4,054.951	29.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.45680	10.45680	10.54540	10.54540		14.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,375.24820	1.37525	1,463.23250	1.46323	1,375.248	14.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	8.44820	0.00845	7.83250	0.00783	8.448	14.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,365.47560	1.36548	1,453.43850	1.45344	1,365.476	14.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	8.67560	0.00868	8.03850	0.00804	8.676	14.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,355.70870	1.35571	1,443.64930	1.44365	1,355.709	14.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	8.90870	0.00891	8.24930	0.00825	8.909	14.47	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.46780	10.46780	10.55650	10.55650		14.27	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,169.04990	2.16905	2,257.76240	2.25776	2,169.050	16.85	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	1.24990	0.00125	1.26240	0.00126	1.250	16.85	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	514.18060	0.51418	577.71970	0.57772	514.181	13.52	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	146.38060	0.14638	121.21970	0.12122	146.381	13.52	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.51510	10.51510	10.60410	10.60410		14.69	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,218.54480	2.21854	2,307.77640	2.30778	2,218.545	16.99	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	3.44480	0.00344	3.67640	0.00368	3.445	16.99	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	697.88890	0.69789	770.60120	0.77060	697.889	13.59	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	122.78890	0.12279	106.50120	0.10650	122.789	13.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.56390	10.56390	10.65320	10.65320		14.91	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	766.78310	0.76678	840.43510	0.84044	766.783	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	142.88310	0.14288	127.23510	0.12724	142.883	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	759.39120	0.75939	832.73670	0.83274	759.391	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	145.49120	0.14549	129.53670	0.12954	145.491	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	752.03420	0.75203	825.06980	0.82507	752.034	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	148.13420	0.14813	131.86980	0.13187	148.134	13.69	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.56550	10.56550	8.30100	8.30100		14.92	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,272.07790	2.27208	0.00000	0.00000	2,272.078	16.96	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	6.57790	0.00658	0.00000	0.00000	6.578	16.96	0.55	5,500	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	637.70810	0.63771	0.00000	0.00000	637.708	14.00	0.55	5,500	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	212.20810	0.21221	0.00000	0.00000	212.208	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.59230	10.59230	10.68170	10.68170		15.12	54,815,152.50	5,175	63,643.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,596.96960	2.59697	2,687.41250	2.68741	2,596.970	17.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.66960	0.00467	5.71250	0.00571	4.670	17.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,153.95510	2.15396	2,244.26050	2.24426	2,153.955	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	11.65510	0.01166	12.56050	0.01256	11.655	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,968.73610	1.96874	2,058.93490	2.05893	1,968.736	16.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	16.43610	0.01644	17.23490	0.01723	16.436	16.21	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,862.19290	1.86219	1,952.28590	1.95229	1,862.193	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	19.89290	0.01989	20.58590	0.02059	19.893	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,833.24790	1.83325	1,923.30120	1.92330	1,833.248	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	20.94790	0.02095	21.60120	0.02160	20.948	15.86	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,622.74050	1.62274	1,712.32660	1.71233	1,622.740	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	30.44050	0.03044	30.62660	0.03063	30.441	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,434.72430	1.43472	1,523.51900	1.52352	1,434.724	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.42430	0.04242	41.81900	0.04182	42.424	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,083.15460	1.08315	1,167.22570	1.16723	1,083.155	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	80.85460	0.08085	75.52570	0.07553	80.855	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,074.80980	1.07481	1,158.35570	1.15836	1,074.810	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	82.50980	0.08251	76.65570	0.07666	82.510	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,066.49100	1.06649	1,149.50310	1.14950	1,066.491	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	84.19100	0.08419	77.80310	0.07780	84.191	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	952.90530	0.95291	1,031.42300	1.03142	952.905	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	110.60530	0.11061	99.72300	0.09972	110.605	13.89	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	913.70960	0.91371	990.99060	0.99099	913.710	13.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	121.40960	0.12141	109.29060	0.10929	121.410	13.88	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	786.33410	0.78633	858.83310	0.85883	786.334	13.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future		0.09997	0.09997		0.10106	0.10106		12.56	1,343,137.26	13,435	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	997.30000	0.00997	1,106.30640	0.01106	997.300	12.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	0.00000	0.00000	0.00640	0.00000	0.000	12.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	0.00000	0.00000	112.95870	0.00113	0.000	12.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	2.70000	0.00003	6.65870	0.00007	2.700	12.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	0.00000	0.00000	0.00420	0.00000	0.000	12.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,002.70000	0.01003	893.70420	0.00894	1,002.700	12.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10141	0.10141		0.10248	0.10248		14.91	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,155.34150	0.01155	1,262.54360	0.01263	1,155.341	14.25	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	14.24150	0.00014	14.64360	0.00015	14.242	14.25	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	379.68960	0.00380	441.48910	0.00441	379.690	14.91	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	238.58960	0.00239	193.58910	0.00194	238.590	14.91	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	100.77410	0.00101	119.04350	0.00119	100.774	18.15	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	959.67410	0.00960	871.14350	0.00871	959.674	18.15	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10281	0.10281		0.10389	0.10389		15.64	12,851.63	125	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,327.94130	0.01328	1,426.18200	0.01426	1,327.941	14.66	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	46.64130	0.00047	36.88200	0.00037	46.641	14.66	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	601.07220	0.00601	664.23320	0.00664	601.072	15.64	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	319.77220	0.00320	274.93320	0.00275	319.772	15.64	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	261.04820	0.00261	287.77260	0.00288	261.048	18.27	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	979.74820	0.00980	898.47260	0.00898	979.748	18.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future		14.14720	14.14720		14.32780	14.32780		11.21	371,632,796.80	26,269	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,947.20000	2.94720	3,127.80000	3.12780	2,947.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,704.20000	2.70420	2,884.80000	2.88480	2,704.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,654.20000	2.65420	2,834.80000	2.83480	2,654.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,604.20000	2.60420	2,784.80000	2.78480	2,604.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,897.20000	1.89720	2,077.80000	2.07780	1,897.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,847.20000	1.84720	2,027.80000	2.02780	1,847.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,647.20000	1.64720	1,827.80000	1.82780	1,647.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,547.20000	1.54720	1,727.80000	1.72780	1,547.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,447.20000	1.44720	1,627.80000	1.62780	1,447.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,397.20000	1.39720	1,577.80000	1.57780	1,397.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	1,297.20000	1.29720	1,477.80000	1.47780	1,297.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	1,197.20000	1.19720	1,377.80000	1.37780	1,197.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,047.20000	1.04720	1,227.80000	1.22780	1,047.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	947.20000	0.94720	1,127.80000	1.12780	947.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	747.20000	0.74720	927.80000	0.92780	747.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	147.20000	0.14720	328.32850	0.32833	147.200	11.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	0.00000	0.00000	0.52850	0.00053	0.000	11.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	521.71000		0.52171	1,296.02000	1.29602	521.710			0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.79822		107.79822	107.79068	107.79068				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	808.22000		0.80822	800.68000	0.80068	808.220			0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	798.22000		0.79822	790.68000	0.79068	798.220			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	788.22000		0.78822	780.68000	0.78068	788.220			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future			112.17211		112.17211	111.62042	111.62042				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	2,182.11000		2.18211	1,630.42000	1.63042	2,182.110			0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	2,172.11000		2.17211	1,620.42000	1.62042	2,172.110			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	2,162.11000		2.16211	1,610.42000	1.61042	2,162.110			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.54000		414.54000	414.15300	414.15300				0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.98100		419.98100	419.58800	419.58800				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.39700		489.39700	489.00400	489.00400				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.82200		495.82200	495.42100	495.42100				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			439.09500		439.09500	438.89300	438.89300				0.00	0	796.00
ALBI	On 08/05/2014	Index Future			444.86000		444.86000	444.65300	444.65300				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.94300		450.94300	450.73400	450.73400				0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.20800		9.20800	9.29940	9.29940			11.01	38,471,024.00	4,178	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	908.00000		0.90800	999.40000	0.99940	908.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	608.00000		0.60800	699.40000	0.69940	608.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	92.00000		0.09200	26.04240	0.02604	92.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	0.00000		0.00000	25.44240	0.02544	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	0.00000		0.00000	1.15770	0.00116	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	252.00000		0.25200	161.75770	0.16176	252.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	0.00000		0.00000	0.95260	0.00095	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	262.00000		0.26200	171.55260	0.17155	262.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	272.00000		0.27200	181.38500	0.18139	272.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	0.00000		0.00000	0.78500	0.00079	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	0.00000		0.00000	0.08950	0.00009	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	392.00000		0.39200	300.68950	0.30069	392.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.00000		0.00000	0.00210	0.00000	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,092.00000		1.09200	1,000.60210	1.00060	1,092.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.00000		0.00000	0.00000	0.00000	0.000		11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,392.00000		1.39200	1,300.60000	1.30060	1,392.000		11.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.27880		9.27880	9.36910	9.36910			11.80	11,644,894.00	1,255	10,312.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	140.72640		0.14073	174.71040	0.17471	140.726		12.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	351.92640		0.35193	295.61040	0.29561	351.926		12.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	137.63590		0.13764	171.04820	0.17105	137.636		12.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	358.83590		0.35884	301.94820	0.30195	358.836		12.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	134.60380		0.13460		167.45170	0.16745	134.604	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	365.80380		0.36580		308.35170	0.30835	365.804	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.34810		9.34810		9.43920	9.43920		12.04	0.00	0	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	141.22420		0.14122		165.14980	0.16515	141.224	12.81	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	683.12420		0.68312		615.94980	0.61595	683.124	12.81	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	690.96290		0.69096		623.48950	0.62349	690.963	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	139.06290		0.13906		162.68950	0.16269	139.063	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	136.93270		0.13693		160.26330	0.16026	136.933	12.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	698.83270		0.69883		631.06330	0.63106	698.833	12.84	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.42970		9.42970		9.51890	9.51890		12.15	3,771,880.00	400	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	352.03320		0.35203		393.50410	0.39350	352.033	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	462.33320		0.46233		414.60410	0.41460	462.333	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	348.07200		0.34807		389.20540	0.38921	348.072	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	468.37200		0.46837		420.30540	0.42031	468.372	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	344.14540		0.34415		384.94600	0.38495	344.145	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	474.44540		0.47445		426.04600	0.42605	474.445	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.50510		9.50510		9.59250	9.59250		12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	516.24030		0.51624		470.24330	0.47024	516.240	12.43	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	431.34030		0.43134		472.74330	0.47274	431.340	12.43	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	427.30120		0.42730		468.11210	0.46811	427.301	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	522.20120		0.52220		475.61210	0.47561	522.201	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	423.29890		0.42330		463.81660	0.46382	423.299	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	528.19890		0.52820		481.31660	0.48132	528.199	12.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69120		9.69120		9.78690	9.78690		12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	0.00000		0.00000		1.98940	0.00199	0.000	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	248.80000		0.24880		155.08940	0.15509	248.800	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	0.00000		0.00000		1.65660	0.00166	0.000	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	258.80000		0.25880		164.75660	0.16476	258.800	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	0.00000		0.00000		1.38020	0.00138	0.000	12.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	268.80000		0.26880		174.48020	0.17448	268.800	12.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.80300		9.80300		9.89700	9.89700		12.41	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	193.78870		0.19379		231.77970	0.23178	193.789	12.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	330.78870		0.33079		274.77970	0.27478	330.789	12.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	190.38070		0.19038		227.82180	0.22782	190.381	12.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	337.38070		0.33738		280.82180	0.28082	337.381	12.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	187.02850		0.18703		223.92520	0.22393	187.028	12.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	344.02850		0.34403		286.92520	0.28693	344.028	12.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.91180		9.91180		10.00590	10.00590		13.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	413.89210		0.41389		467.85970	0.46786	413.892	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	342.09210		0.34209		301.95970	0.30196	342.092	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	347.28150		0.34728		306.74510	0.30675	347.282	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	409.08150		0.40908		462.64510	0.46265	409.082	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	404.31120		0.40431		457.47370	0.45747	404.311	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	352.51120		0.35251		311.57370	0.31157	352.511	13.57	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			0.00000		0.00000		-6.78810	-6.78810			0.00	2,274	0.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			711.50000		711.50000		791.52990	791.52990			495,204.00	696	0.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			461.50000		461.50000		548.31790	548.31790			2,769,000.00	6,000	0.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			397.20000		397.20000		571.65720	571.65720			635,520.00	1,600	0.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			0.00000		0.00000		0.00000	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
CF CANDO CAFK	On 12/12/2014	Can-Do Future		72.73830	72.73830		-115.45340	-115.45340			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		650.39500	650.39500		697.04090	697.04090			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		712.10650	712.10650		765.78440	765.78440			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		156.95910	156.95910		158.63950	158.63950			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		27.31340	27.31340		86.00000	86.00000			736,032.00	8,976	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		636.54030	636.54030		672.00000	672.00000			2,110,807.91	3,101	3,101.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.57500	11.57500		11.73160	11.73160		13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	785.00000	0.78500	941.61550	0.94162	785.000	13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	0.00000	0.00000	0.01550	0.00002	0.000	13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	775.00000	0.77500	931.61570	0.93162	775.000	13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.01570	0.00002	0.000	13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	765.00000	0.76500	921.61600	0.92162	765.000	13.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	0.00000	0.00000	0.01600	0.00002	0.000	13.98	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.74560	11.74560		11.89990	11.89990		13.62	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	582.60880	0.58261	698.03090	0.69803	582.609	12.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	127.00880	0.12701	88.13090	0.08813	127.009	12.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	575.76660	0.57577	689.82750	0.68983	575.767	12.95	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	130.16660	0.13017	89.92750	0.08993	130.167	12.95	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	568.97730	0.56898	682.28800	0.68229	568.977	12.97	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	133.37730	0.13338	92.38800	0.09239	133.377	12.97	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.91140	11.91140		12.06720	12.06720		14.74	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	649.98080	0.64998	744.65040	0.74465	649.981	14.26	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	328.58080	0.32858	267.45040	0.26745	328.581	14.26	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	644.61410	0.64461	738.73100	0.73873	644.614	14.28	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	333.21410	0.33321	271.53100	0.27153	333.214	14.28	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	639.28350	0.63928	732.84480	0.73284	639.283	14.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	337.88350	0.33788	275.64480	0.27564	337.883	14.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.69780	1.69780		1.71220	1.71220		14.22	169,780.00	100	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	478.00000	0.04780	622.25990	0.06223	478.000	14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	0.00000	0.00000	0.25990	0.00003	0.000	14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	378.00000	0.03780	522.53550	0.05225	378.000	14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	0.00000	0.00000	0.53550	0.00005	0.000	14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	278.00000	0.02780	423.16830	0.04232	278.000	14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	0.00000	0.00000	1.16830	0.00012	0.000	14.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.71720	1.71720		1.73150	1.73150		13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	613.52880	0.06135	699.68290	0.06997	613.529	13.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	341.52880	0.03415	284.68290	0.02847	341.529	13.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	559.23750	0.05592	639.36350	0.06394	559.238	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	387.23750	0.03872	324.36350	0.03244	387.238	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	512.78030	0.05128	587.31570	0.05873	512.780	13.72	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	440.78030	0.04408	372.31570	0.03723	440.780	13.72	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.73580	1.73580		1.75040	1.75040		14.97	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	944.00350	0.09440	1,038.99590	0.10390	944.004	14.33	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	486.00350	0.04860	434.99590	0.04350	486.003	14.33	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	533.78930	0.05338	478.31810	0.04783	533.789	14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	891.78930	0.08918	982.31810	0.09823	891.789	14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	842.00230	0.08420	928.03260	0.09280	842.002	14.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	584.00230		0.05840		524.03260	0.05240	584.002	14.54	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.49704		113.49704		113.21748	113.21748			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,507.04000		2.50704		2,227.48000	2.22748	2,507.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,497.04000		2.49704		2,217.48000	2.21748	2,497.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,487.04000		2.48704		2,207.48000	2.20748	2,487.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.75283		83.55161		9.75414	83.54200			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,584.56000		1.58456		1,594.17000	1.59417	1,584.560		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,509.03000		1.50903		1,518.64000	1.51864	1,509.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,433.61000		1.43361		1,443.22000	1.44322	1,433.610		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.87420		80.86649		9.87560	80.85643			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,459.72000		2.45972		2,469.78000	2.46978	2,459.720		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,384.43000		2.38443		2,394.49000	2.39449	2,384.430		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,309.24000		2.30924		2,319.30000	2.31930	2,309.240		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 06/02/2014	GOVI			438.57400		438.57400		438.36400	438.36400			0.00	0	469.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	14,160.00000		1.41600		16,260.00000	1.62600	14,160.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	14,260.00000		1.42600		16,360.00000	1.63600	14,260.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	14,360.00000		1.43600		16,460.00000	1.64600	14,360.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.40800		450.40800		450.19000	450.19000			0.00	0	0.00
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	95,820.00000		9.58200		98,000.00000	9.80000	95,820.000		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	95,920.00000		9.59200		98,100.00000	9.81000	95,920.000		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	96,020.00000		9.60200		98,200.00000	9.82000	96,020.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			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

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 06/02/2014	Index Future			201.68300	201.68300		200.85600	200.85600			0.00	0	1,334.00
IGOV	On 08/05/2014	Index Future			204.35500	204.35500		203.51600	203.51600			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.10000	544.10000		543.50200	543.50200			0.00	0	190.00
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 18/12/2013	Jibar Tradeable Future			5.22000	94.78000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.24000	94.76000		5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.29000	94.71000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000	94.67000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.42000	94.58000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.52000	94.48000		5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.68000	94.32000		5.65000	94.35000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.97000	94.03000		5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.37000	93.63000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.69000	93.31000		6.66000	93.34000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.98000	93.02000		6.96000	93.04000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.27000	92.73000		7.25000	92.75000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.47770	8.47770		8.57810	8.57810		14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	337.70000	0.33770	438.11320	0.43811	337.700	337.700	14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	0.00000	0.00000	0.01320	0.00001	0.000	0.000	14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	327.70000	0.32770	428.11880	0.42812	327.700	327.700	14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	0.00000	0.00000	0.01880	0.00002	0.000	0.000	14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	317.70000	0.31770	418.12240	0.41812	317.700	317.700	14.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	0.00000	0.00000	0.02240	0.00002	0.000	0.000	14.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.55790	8.55790	8.65490	8.65490			9.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	452.88030	0.45288	540.30620	0.54031	452.880	452.880	9.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	34.98030	0.03498	25.40620	0.02541	34.980	34.980	9.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	444.40760	0.44441	531.35070	0.53135	444.408	444.408	9.87	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	36.50760	0.03651	26.45070	0.02645	36.508	36.508	9.87	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	435.99090	0.43599	522.43320	0.52243	435.991	435.991	9.85	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	38.09090	0.03809	27.53320	0.02753	38.091	38.091	9.85	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.61430	8.61430	8.71380	8.71380			11.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	379.86920	0.37987	447.14210	0.44714	379.869	379.869	11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	205.56920	0.20557	173.34210	0.17334	205.569	205.569	11.84	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	209.64610	0.20965	176.99580	0.17700	209.646	209.646	11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	373.94610	0.37395	440.79580	0.44080	373.946	373.946	11.83	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	368.07510	0.36808	434.50390	0.43450	368.075	368.075	11.82	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	213.77510	0.21378	180.70390	0.18070	213.775	213.775	11.82	0.00	0	0.00
QUANTO € / \$	On 13/12/2013	Foreign Exchange Future			1.37200	1.37200	1.37730	1.37730				0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37180	1.37180	1.37720	1.37720				0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37180	1.37180	1.37710	1.37710				0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.00270	10.00270	0.09997	9.90040	9.90040		12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,127.00000	0.31270	0.09997	2,113.94760	0.21139	3,127.000	12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	0.00000	0.00000	0.09997	9.94760	0.00099	0.000	12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,027.00000	0.30270	0.09997	2,015.72010	0.20157	3,027.000	12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	0.00000	0.00000	0.09997	11.72010	0.00117	0.000	12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,927.00000	0.29270	0.09997	1,917.81920	0.19178	2,927.000	12.56	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	0.00000	0.00000	0.09997	13.81920	0.00138	0.000	12.56	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.99670	9.99670	0.09997	9.89450	9.89450		14.85	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,790.86260	0.27909	0.09997	2,307.61850	0.23076	2,790.863	14.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,088.37000	3.08837	4,106.89000	4.10689	3,088.370		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.86029	104.46660	4.87051	104.45788		1.17	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	396.65000	0.39665	391.57000	0.39157	396.650	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	73.49000	0.07349	77.13000	0.07713	73.490	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	403.13000	0.40313	398.00000	0.39800	403.130	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	71.48000	0.07148	75.07000	0.07507	71.480	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	409.54000	0.40954	404.34000	0.40434	409.540	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	69.40000	0.06940	72.92000	0.07292	69.400	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.67932	105.83799	4.69462	105.82871		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	272.47000	0.27247	268.50000	0.26850	272.470	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	235.67000	0.23567	240.98000	0.24098	235.670	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	275.65000	0.27565	271.64000	0.27164	275.650	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	232.79000	0.23279	238.06000	0.23806	232.790	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	278.84000	0.27884	274.80000	0.27480	278.840	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	229.92000	0.22992	235.16000	0.23516	229.920	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.05858	102.87646	4.08402	102.86721		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	512.22000	0.51222	505.27000	0.50527	512.220	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	66.02000	0.06602	68.32000	0.06832	66.020	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	65.26000	0.06526	67.55000	0.06755	65.260	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	515.07000	0.51507	508.11000	0.50811	515.070	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	517.92000	0.51792	510.94000	0.51094	517.920	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	64.51000	0.06451	66.78000	0.06678	64.510	0.67	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 06/02/2014	Bond Future			213.75242	213.75242	211.66292	211.66292			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	4,762.42000	4.76242	2,672.92000	2.67292	4,762.420		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	4,752.42000	4.75242	2,662.92000	2.66292	4,752.420		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	4,742.42000	4.74242	2,652.92000	2.65292	4,742.420		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	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 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.95493	107.43645	6.98255	107.34793		4.69	0.00	0	8,589.00
R203	On 06/02/2014	Bond Future	5.95	Call	35.19000	0.03519	32.90000	0.03290	35.190	4.56	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,319.97000	3.31997	3,406.20000	3.40620	3,319.970	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	75.41000	0.07541	70.66000	0.07066	75.410	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,729.49000	2.72949	2,813.26000	2.81326	2,729.490	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	78.36000	0.07836	73.42000	0.07342	78.360	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,699.37000	2.69937	2,782.95000	2.78295	2,699.370	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	81.39000	0.08139	76.28000	0.07628	81.390	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,669.34000	2.66934	2,752.75000	2.75275	2,669.340	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	607.70000	0.60770	577.41000	0.57741	607.700	4.67	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	977.06000	0.97706	1,035.29000	1.03529	977.060	4.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.09565	104.68665	7.12580	104.59653		4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	139.41000	0.13941	132.66000	0.13266	139.410	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,293.27000	4.29327	4,376.64000	4.37664	4,293.270	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	142.32000	0.14232	135.44000	0.13544	142.320	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,264.80000	4.26480	4,348.04000	4.34804	4,264.800	4.68	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
R203	On 08/05/2014	Bond Future	5.76	Call	145.28000		0.14528		138.27000	0.13827	145.280	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,236.38000		4.23638		4,319.49000	4.31949	4,236.380	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	912.55000		0.91255		880.28000	0.88028	912.550	4.75	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,680.55000		1.68055		1,738.40000	1.73840	1,680.550	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,772.31000		1.77231		1,721.31000	1.72131	1,772.310	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	867.08000		0.86708		906.20000	0.90620	867.080	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.23542		106.11855		7.26830	106.02735		4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,007.51000		1.00751		975.29000	0.97529	1,007.510	4.36	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,112.13000		2.11213		2,171.11000	2.17111	2,112.130	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,581.85000		1.58185		1,537.75000	1.53775	1,581.850	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,430.52000		1.43052		1,477.62000	1.47762	1,430.520	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,596.32000		1.59632		1,551.96000	1.55196	1,596.320	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,417.29000		1.41729		1,464.13000	1.46413	1,417.290	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,610.87000		1.61087		1,566.24000	1.56624	1,610.870	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,404.16000		1.40416		1,450.73000	1.45073	1,404.160	4.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.39833		103.43072		7.43448	103.33832		4.32	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,044.23000		1.04423		1,012.55000	1.01255	1,044.230	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,484.77000		2.48477		2,545.49000	2.54549	2,484.770	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,053.93000		1.05393		1,022.05000	1.02205	1,053.930	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,468.45000		2.46845		2,528.97000	2.52897	2,468.450	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,063.70000		1.06370		1,031.60000	1.03160	1,063.700	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,452.20000		2.45220		2,512.50000	2.51250	2,452.200	4.23	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.17338		93.84770		9.17443	93.83823			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,746.69000		1.74669		1,737.22000	1.73722	1,746.690		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,834.12000		1.83412		1,824.65000	1.82465	1,834.120		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,921.41000		1.92141		1,911.94000	1.91194	1,921.410		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.27514		95.07956		9.27627	95.06955			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	833.86000		0.83386		823.85000	0.82385	833.860		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	921.06000		0.92106		911.05000	0.91105	921.060		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,008.12000		1.00812		998.11000	0.99811	1,008.120		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.37581		92.12233		9.37696	92.11233			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,995.12000		2.99512		3,005.12000	3.00512	2,995.120		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,903.68000		2.90368		2,913.68000	2.91368	2,903.680		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,812.38000		2.81238		2,822.38000	2.82238	2,812.380		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.19823		104.36646		7.23052	104.23353		6.83	10,436,646.00	100	28,489.00
R204	On 06/02/2014	Bond Future	6.39	Call	141.06000		0.14106		131.41000	0.13141	141.060		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,537.58000		3.53758		3,660.86000	3.66086	3,537.580		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	145.77000		0.14577		135.82000	0.13582	145.770		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,499.44000		3.49944		3,622.42000	3.62242	3,499.440		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	150.61000		0.15061		140.35000	0.14035	150.610		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,461.45000		3.46145		3,584.12000	3.58412	3,461.450		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.32342		105.73655		7.35797	105.60142		6.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.04	Call	258.35000	0.25835		244.97000	0.24497	258.350	6.42	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	5,435.67000	5.43567		5,557.42000	5.55742	5,435.670	6.42	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	263.19000	0.26319		249.59000	0.24959	263.190	6.42	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,398.96000	5.39896		5,520.49000	5.52049	5,398.960	6.42	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	268.10000	0.26810		254.28000	0.25428	268.100	6.42	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	5,362.33000	5.36233		5,483.64000	5.48364	5,362.330	6.42	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.44606	103.15149		7.48295	103.01469		6.67	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	2,196.55000	2.19655		2,132.22000	2.13222	2,196.550	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	2,219.04000	2.21904		2,291.51000	2.29151	2,219.040	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	2,215.36000	2.21536		2,150.67000	2.15067	2,215.360	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	2,200.74000	2.20074		2,272.85000	2.27285	2,200.740	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	2,234.26000	2.23426		2,169.21000	2.16921	2,234.260	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	2,182.54000	2.18254		2,254.29000	2.25429	2,182.540	6.66	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	2,889.81000	2.88981		2,813.24000	2.81324	2,889.810	6.74	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,659.59000	1.65959		1,719.82000	1.71982	1,659.590	6.74	0.00	0	530.00	
R204	On 06/11/2014	Bond Future			7.57695	104.58317		7.61649	104.44458		6.54	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Call	1,650.77000	1.65077		1,601.77000	1.60177	1,650.770	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Put	3,735.70000	3.73570		3,825.29000	3.82529	3,735.700	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Call	1,664.55000	1.66455		1,615.26000	1.61526	1,664.550	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Put	3,713.53000	3.71353		3,802.83000	3.80283	3,713.530	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Call	1,678.40000	1.67840		1,628.82000	1.62882	1,678.400	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Put	3,691.43000	3.69143		3,780.44000	3.78044	3,691.430	6.41	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Call	3,372.56000	3.37256		3,293.89000	3.29389	3,372.560	6.60	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Put	1,936.10000	1.93610		1,996.02000	1.99602	1,936.100	6.60	0.00	0	1,270.00	
R204	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R207	On 06/02/2014	Bond Future			7.49688	99.36838		7.51352	99.29051		8.66	26,928,830.98	271	22,112.00	
R207	On 06/02/2014	Bond Future	6.64	Call	173.31000	0.17331		170.29000	0.17029	173.310	8.45	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	4,286.66000	4.28666		4,361.51000	4.36151	4,286.660	8.45	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	178.70000	0.17870		175.56000	0.17556	178.700	8.46	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	4,242.85000	4.24285		4,317.58000	4.31758	4,242.850	8.46	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	184.23000	0.18423		180.97000	0.18097	184.230	8.46	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	4,199.22000	4.19922		4,273.83000	4.27383	4,199.220	8.46	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			7.61911	100.67282		7.63677	100.59350		8.36	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	271.32000	0.27132		265.95000	0.26595	271.320	8.14	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	6,956.63000	6.95663		7,030.58000	7.03058	6,956.630	8.14	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	276.29000	0.27629		270.82000	0.27082	276.290	8.14	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	6,912.94000	6.91294		6,986.79000	6.98679	6,912.940	8.14	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	281.33000	0.28133		275.76000	0.27576	281.330	8.14	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	6,869.34000	6.86934		6,943.09000	6.94309	6,869.340	8.14	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.73908	98.40946		7.75773	98.32920		8.33	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	2,529.33000	2.52933		2,494.88000	2.49488	2,529.330	8.32	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	2,740.95000	2.74095		2,786.76000	2.78676	2,740.950	8.32	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	2,550.47000	2.55047		2,515.82000	2.51582	2,550.470	8.32	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	2,718.93000	2.71893		2,764.54000	2.76454	2,718.930	8.32	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	2,571.71000	2.57171		2,536.85000	2.53685	2,571.710	8.32	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	2,697.03000	2.69703		2,742.43000	2.74243	2,697.030	8.32	0.00	0	0.00	
R207	On 06/11/2014	Bond Future			7.85980	99.77541		7.87953	99.69410		8.28	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.34	Call	2,141.05000		2.14105		2,112.82000	2.11282	2,141.050	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,313.24000		4.31324		4,366.32000	4.36632	4,313.240	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,157.72000		2.15772		2,129.32000	2.12932	2,157.720	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,287.57000		4.28757		4,340.48000	4.34048	4,287.570	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,174.48000		2.17448		2,145.91000	2.14591	2,174.480	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,262.01000		4.26201		4,314.75000	4.31475	4,262.010	8.15	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.65740		97.55635		7.67391	97.46966		9.58	195,112.70	2	11,054.00
R208	On 06/02/2014	Bond Future	6.74	Call	139.11000		0.13911		136.66000	0.13666	139.110	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,112.65000		5.11265		5,196.89000	5.19689	5,112.650	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	143.73000		0.14373		141.17000	0.14117	143.730	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,061.36000		5.06136		5,145.49000	5.14549	5,061.360	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	148.66000		0.14866		145.99000	0.14599	148.660	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,010.42000		5.01042		5,094.44000	5.09444	5,010.420	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.76634		95.44105		7.78372	95.35278		9.75	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	257.86000		0.25786		252.65000	0.25265	257.860	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,138.46000		8.13846		8,221.52000	8.22152	8,138.460	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	262.83000		0.26283		257.52000	0.25752	262.830	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,087.42000		8.08742		8,170.38000	8.17038	8,087.420	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	267.88000		0.26788		262.47000	0.26247	267.880	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,036.48000		8.03648		8,119.34000	8.11934	8,036.480	9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.87179		96.74653		7.88999	96.65717		9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,044.85000		3.04485		3,096.42000	3.09642	3,044.850	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,641.98000		2.64198		2,604.19000	2.60419	2,641.980	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,665.83000		2.66583		2,627.80000	2.62780	2,665.830	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,019.33000		3.01933		3,070.66000	3.07066	3,019.330	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,689.80000		2.68980		2,651.52000	2.65152	2,689.800	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,993.97000		2.99397		3,045.05000	3.04505	2,993.970	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,948.54000		3.94854		3,898.84000	3.89884	3,948.540	9.26	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,968.96000		1.96896		2,008.62000	2.00862	1,968.960	9.26	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.98285		94.69272		8.00195	94.60219		9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,121.42000		2.12142		2,090.94000	2.09094	2,121.420	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,739.78000		4.73978		4,799.83000	4.79983	4,739.780	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,139.74000		2.13974		2,109.06000	2.10906	2,139.740	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,709.07000		4.70907		4,768.92000	4.76892	4,709.070	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,158.17000		2.15817		2,127.29000	2.12729	2,158.170	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,678.49000		4.67849		4,738.14000	4.73814	4,678.490	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,630.48000		4.63048		4,578.25000	4.57825	4,630.480	9.29	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,216.40000		2.21640		2,254.70000	2.25470	2,216.400	9.29	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.07965		75.48953		9.08063	75.48224		19.82	5,888,183.34	78	23,385.00
R209	On 06/02/2014	Bond Future	8.54	Call	826.10000		0.82610		840.82000	0.84082	826.100	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,022.53000		5.02253		5,044.54000	5.04454	5,022.530	19.59	0.00	0	0.00

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 06/02/2014	Bond Future	8.55	Call	845.13000		0.84513		859.97000	0.85997	845.130	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,960.43000		4.96043		4,982.56000	4.98256	4,960.430	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	864.47000		0.86447		879.43000	0.87943	864.470	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,898.78000		4.89878		4,921.03000	4.92103	4,898.780	19.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.17261		73.33612		9.17367	73.32836		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	670.88000		0.67088		677.03000	0.67703	670.880	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,546.82000		11.54682		11,560.73000	11.56073	11,546.820	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	682.01000		0.68201		688.20000	0.68820	682.010	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,467.29000		11.46729		11,481.24000	11.48124	11,467.290	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	693.27000		0.69327		699.52000	0.69952	693.270	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,388.03000		11.38803		11,402.04000	11.40204	11,388.030	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,551.66000		5.55166		5,558.48000	5.55848	5,551.660	20.54	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,319.88000		2.31988		2,334.46000	2.33446	2,319.880	20.54	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,073.08000		6.07308		6,079.23000	6.07923	6,073.080	20.62	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,030.98000		2.03098		2,044.89000	2.04489	2,030.980	20.62	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,519.13000		6.51913		6,524.69000	6.52469	6,519.130	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,813.19000		1.81319		1,826.51000	1.82651	1,813.190	20.68	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.26223		74.33929		9.26330	74.33158		19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,017.33000		4.01733		4,023.62000	4.02362	4,017.330	19.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,647.31000		5.64731		5,661.31000	5.66131	5,647.310	19.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,604.94000		5.60494		5,618.93000	5.61893	5,604.940	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,049.54000		4.04954		4,055.82000	4.05582	4,049.540	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,081.87000		4.08187		4,088.14000	4.08814	4,081.870	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,562.81000		5.56281		5,576.79000	5.57679	5,562.810	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.35352		72.22614		9.35461	72.21841		20.03	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,267.26000		4.26726		4,271.88000	4.27188	4,267.260	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,920.08000		6.92008		6,932.43000	6.93243	6,920.080	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,297.75000		4.29775		4,302.36000	4.30236	4,297.750	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,875.57000		6.87557		6,887.91000	6.88791	6,875.570	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,328.35000		4.32835		4,332.96000	4.33296	4,328.350	19.79	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,831.28000		6.83128		6,843.62000	6.84362	6,831.280	19.79	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.35485		161.35485		160.96035	160.96035			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	135.15000		0.13515		529.65000	0.52965	135.150		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	145.15000		0.14515		539.65000	0.53965	145.150		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	155.15000		0.15515		549.65000	0.54965	155.150		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.05430		129.05430		129.05252	129.05252			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	64.30000		0.06430		62.52000	0.06252	64.300		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	54.30000		0.05430		52.52000	0.05252	54.300		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/02/2014	Bond Future	129.01	Call	44.30000	0.04430		42.52000	0.04252		44.300		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	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 06/02/2014	Bond Future			131.52018	131.52018		131.75532	131.75532				0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,469.82000	1.46982		1,234.68000	1.23468		1,469.820		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,479.82000	1.47982		1,244.68000	1.24468		1,479.820		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,489.82000	1.48982		1,254.68000	1.25468		1,489.820		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.88381	86.77840		8.88486	86.77038			17.72	0.00	0	21,229.00
R213	On 06/02/2014	Bond Future	8.29	Call	742.98000	0.74298		757.16000	0.75716		742.980	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,465.33000	5.46533		5,487.53000	5.48753		5,465.330	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	760.63000	0.76063		774.94000	0.77494		760.630	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,400.30000	5.40030		5,422.63000	5.42263		5,400.300	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	778.58000	0.77858		793.02000	0.79302		778.580	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,335.68000	5.33568		5,358.14000	5.35814		5,335.680	17.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.98014	84.38014		8.98127	84.37166			18.39	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	726.77000	0.72677		733.23000	0.73323		726.770	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,738.80000	11.73880		11,753.74000	11.75374		11,738.800	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	738.32000	0.73832		744.82000	0.74482		738.320	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,660.65000	11.66065		11,675.63000	11.67563		11,660.650	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	750.00000	0.75000		756.56000	0.75656		750.000	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,582.75000	11.58275		11,597.79000	11.59779		11,582.750	17.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.07428	85.53427		9.07544	85.52571			17.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,131.35000	4.13135		4,137.63000	4.13763		4,131.350	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,886.51000	5.88651		5,901.35000	5.90135		5,886.510	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,164.13000	4.16413		4,170.40000	4.17040		4,164.130	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,843.28000	5.84328		5,858.11000	5.85811		5,843.280	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,197.05000	4.19705		4,203.31000	4.20331		4,197.050	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,800.28000	5.80028		5,815.10000	5.81510		5,800.280	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.17184	83.18316		9.17302	83.17461			17.92	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,511.95000	4.51195		4,516.44000	4.51644		4,511.950	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,969.78000	6.96978		6,982.82000	6.98282		6,969.780	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,543.41000	4.54341		4,547.89000	4.54789		4,543.410	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,925.63000	6.92563		6,938.66000	6.93866		6,925.630	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,574.99000	4.57499		4,579.46000	4.57946		4,574.990	17.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,881.69000	6.88169		6,894.71000	6.89471		6,881.690	17.75	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.19072	76.23843		9.18662	76.26995			21.19	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,803.32000	1.80332		1,838.56000	1.83856		1,803.320	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,373.46000	3.37346		3,377.18000	3.37718		3,373.460	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,834.79000	1.83479		1,870.24000	1.87024		1,834.790	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,325.37000	3.32537		3,329.30000	3.32930		3,325.370	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,866.58000	1.86658		1,902.24000	1.90224		1,866.580	21.07	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,277.75000	3.27775		3,281.89000	3.28189		3,277.750	21.07	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.28168	73.95454		9.27751	73.98607			21.79	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,067.00000	3.06700		3,094.56000	3.09456		3,067.000	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,328.92000	5.32892		5,324.95000	5.32495		5,328.920	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,098.76000	3.09876		3,126.43000	3.12643		3,098.760	21.66	0.00	0	0.00

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 08/05/2014	Bond Future	9.00	Put	5,281.20000	5.28120	5,277.34000	5.27734	5,281.200	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,130.70000	3.13070	3,158.48000	3.15848	3,130.700	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,233.79000	5.23379	5,230.04000	5.23004	5,233.790	21.67	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
R248	On 06/02/2014	Bond Future			9.24715	98.82702	9.24818	98.81688			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,569.71000	1.56971	1,579.85000	1.57985	1,569.710		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,468.44000	1.46844	1,478.58000	1.47858	1,468.440		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,367.36000	1.36736	1,377.50000	1.37750	1,367.360		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.34050	95.70257	9.34161	95.69184			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,987.34000	2.98734	2,998.07000	2.99807	2,987.340		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,885.21000	2.88521	2,895.94000	2.89594	2,885.210		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,783.27000	2.78327	2,794.00000	2.79400	2,783.270		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,355.11000	20,355.11000	20,578.15000	20,578.15000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,619.92000	20,619.92000	20,842.34000	20,842.34000			0.00	0	0.00

Total for Derivatives : **2,974,590,293.88** **317,200** **2 033 828.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.22394			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.65500	105.09774	6.65500	105.07874			14,641,000,000.00	2,200,000	2,200,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.91488			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.35000	106.08074	8.35000	106.05677			10,020,000,000.00	1,200,000	4,001,200,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.42862			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.53539			0.00	50,000,000	50,000,000.00
AB013	On 21/11/2018	Spot Bond			9.21500	97.05326	9.21500	97.02910			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95500	103.20989	6.95500	103.19040			105,716,000,000.00	15,200,000	470,000,000.00
AB07	On 07/03/2014	Spot Bond			5.43000	103.20246	5.43000	103.18728			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.87039			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.50000	106.41251	8.50000	106.38805			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.00136	0.84000	135.97723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond		2.39500	127.56647		2.39500	259.81203			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.43622			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.19161			0.00	200,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54324			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01696			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.01782			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.01828			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.85509			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.41500	107.73878		7.41500	107.71711			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77112			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.68000	104.20566		6.68000	104.18675			379,424,000,000.00	56,800,000	28,400,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.31567			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65040			0.00	4,000,000,000	1,000,000,000.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42406			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.37252			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49460			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.83080			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89657			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.81041			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.78254			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.45911			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.94495			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	130.67095		5.29000	130.63224			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.09500	126.09179		3.09500	126.06164			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	117.37252		2.79000	117.34549			0.00	0	0.00

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		4.44000	101.15524		4.44000	101.12756			0.00	0	120,000,000.00
ABLI06	On 19/07/2020	Spot Bond		5.85000	103.16348		5.85000	103.65458			43,875,000,000.00	7,500,000	7,500,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.90000	116.74037		10.90000	116.70672			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03377			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.97891			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.69347			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.19356			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.09000	110.20708		4.09000	112.60827			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	37.60013		100.00000	37.50703			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.13500	163.45705		2.13500	163.42231			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.29615		2.76000	154.26074			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.16500	165.11963		2.16500	165.08446			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.11500	168.57833		2.11500	168.54260			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.89625	73.15888		7.89625	73.13021			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.89625	73.15888		7.89625	73.13021			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.18000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90921			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.73000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.74000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.22000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24290			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.13990			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.74000			0.00	0	0.00

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	6.22000		102.38241		6.22000	102.36528			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	86.84000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.29000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.84203			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94500		114.07195		6.94500	114.05044			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20064			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	81.96000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.47000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.84000		92.80533		2.84000	100.24873			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.77000		98.57545		2.77000	146.28750			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.71500		111.38444		2.71500	192.08993			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	83.18000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45000		91.26345		9.45000	92.01637			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	92.37000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.27072			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.70000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	92.45000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.68000		105.97927		9.68000	105.91021			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		9.62500	106.35408		9.62500	106.33060			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.78500	90.68884		8.78500	90.66743			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.22000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.81000			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		9.72000	105.60021		9.72000	105.60597			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.98000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.13489			0.00	107,100,000	35,700,000.00
ABS10	On 17/03/2018	Spot Bond		8.20000	108.43306		8.20000	108.40899			63,960,000,000.00	7,800,000	70,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.60500	103.26937		6.60500	103.25084			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.78000	97.58678		8.78000	97.56375			103,604,000,000.00	11,800,000	228,682,800.00
ABS7	On 11/09/2026	Spot Bond		9.88000	94.65286		9.88000	94.62765			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.30500	106.58840		7.30500	106.56728			11,103,600,000,000.00	1,520,000,000	1,520,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	128.07622		1.54000	128.05109			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.20500	129.51906		2.20500	263.79019			0.00	0	29,700,000.00
ABS13	On 31/01/2017	Spot Bond		0.78000	124.69945		0.78000	127.45836			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.00000	125.17167		2.00000	127.65938			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.63330		100.00000	35.54698			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.10500	107.18982		11.10500	107.15782			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.70324			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.80786		100.00000	2.80098			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.72212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98942			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	16.73613		100.00000	16.69514			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68435			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	60.33747		11.00000	60.32022			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.71112		100.00000	10.68489			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.50716			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.54789			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	99.95948			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.95496			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96150			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96014			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.95954			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.97770			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.97770			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99667			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.96262			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99667			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95874			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.32251			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.96331			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.97189			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.83309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96407			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.96101			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.95943			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.95886			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.95996			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96676			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96263			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23500	105.96731		9.23500	103.44200			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96602			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20500	103.64029		7.20500	103.62001			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.89154			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.02872			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.75346			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
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96225			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.78047			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.14178			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	158.18162			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.96146			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54714			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54714			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96225			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.40686			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96280			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.06490			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31280			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.06534			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.52313			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.63876			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04013			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.27102			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85732			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.96131			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96805			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96864			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96236			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67738			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96672			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96763			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96587			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96247			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96435			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96656			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96597			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.51148		10.23000	102.48323			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96521			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96629			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95207			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.96530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96557			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.29000	102.13284	9.29000	102.10751			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96256			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.73150	1.75000	109.83256			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96603			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96574			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96075			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95938			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.96212			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.95965			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96102			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95801			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.19387			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95910			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38273			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.95965			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96344			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96099			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96028			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96614			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.96534			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.96020			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.95812			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95499			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.96047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95543			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95527			0.00	8,400,000,000	4,200,000,000.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95499			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.13528			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.95719			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.95719			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	116.04609			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.87494			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.96321			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96360			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.47597			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96256			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.96239			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.96075			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96316			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.96321			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.95987			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85310			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96967			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.28380			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47391			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.52805			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.56407			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.11048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.23506			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.40102			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07012			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.83500		98.45816		7.83500	98.43737			0.00	0	60,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.41798			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.67268			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.27000		103.52642		8.27000	103.50325			0.00	0	120,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.32000		116.10801		9.32000	116.07896			2,050,400,000,000.00	220,000,000	110,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		66.99030		100.00000	66.82802			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02500		110.76794		7.02500	110.74681			17,211,250,000,000.00	2,450,000,000	5,142,500,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		63.80489		100.00000	63.65032			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.07187		100.00000	13.04279			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02000		151.25351		3.02000	151.21773			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.93399		4.79000	130.66260			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.13155			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.14524			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.10700			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.10614			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.99522			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.21518			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.01853			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.96595			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49689			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.76000		106.09491		8.76000	106.06992			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.09037			0.00	3,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.94171			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	98.13117		100.00000	97.87225			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.82090			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23602			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.24356			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.40000	106.23876		9.40000	101.13855			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.90500	110.35467		6.90500	110.33409			32,453,500,000.00	4,700,000	4,700,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63713			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.47949			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.66000	103.41267		6.66000	103.39406			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.65000	106.19456		8.65000	106.16986			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80456			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.81920	105.84400		10.81920	104.65764			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.71110	103.56494		10.71110	103.17547			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.76226	103.44468		10.76226	103.10320			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.14123			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.81506	103.44778		10.81506	103.01434			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.87771	102.24645		11.87771	102.26584			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.19520			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.19520			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.19527			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.06920	102.27268		11.06920	102.33763			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.98080	104.57960		10.98080	103.08082			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.71110	103.56494		10.71110	103.17547			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.95604	103.75662		10.95604	103.21852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.18114	96.92051	10.18114	102.53558		0.00		0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.07653		0.00		200,000,000	100,000,000.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.09107		0.00		0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.09107		0.00		0	0.00	
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.97126		0.00		0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97946		0.00		0	0.00	
BAYA23	On 30/06/2017	Spot Bond	10.40035	102.60167	10.40035	102.48171		0.00		0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.42500	101.44379	11.42500	101.41275		0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.41706		0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.35000	67.34322	11.35000	98.76763		0.00		0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.97945		0.00		0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.87162		0.00		0	0.00	
BAYA30	On 31/12/2015	Spot Bond	12.22500	78.28886	12.22500	101.98894		0.00		0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.03187		0.00		0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.16000	64.35990	11.16000	101.34130		0.00		0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.96737		0.00		0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.02113		0.00		0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.02113		0.00		0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.82515		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.94157		0.00		0	0.00	
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.46163		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.03308		0.00		0	0.00	
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.28881		0.00		0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.97947		0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.03308		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.81920	106.39509		13.81920	105.28429			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18027	103.76141		15.18027	103.78796			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07610	103.46110		14.07610	103.34444			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.71906			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.71906			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.71906			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.82629			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	12.21837		100.00000	12.19519			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.69232		100.00000	22.63734			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.65256		100.00000	20.60253			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74849		100.00000	12.71761			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74849		100.00000	12.71761			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.41354		100.00000	15.37619			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35557		100.00000	13.32321			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	80.11826		100.00000	79.95238			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96357			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.19533			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.24926			0.00	0	5,000,000,000.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500	105.23683		2.10500	172.24019			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000	96.79731		8.24000	140.78798			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000	98.13647		8.24000	141.11692			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500	97.25472		8.62500	97.23216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.90223			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.58441			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.17921			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.96475			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.82816		100.00000	87.61905			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.85000		99.00733		7.85000	98.98628			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.98081			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04800			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07169			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15064			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22955			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.45006			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.91148		100.00000	9.88747			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.84371			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89031			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.91028			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.91693			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.99676			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10310			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.69747		100.00000	9.67398			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.69747		100.00000	9.67398			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01639			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01793			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	8.20000	103.96360		8.20000	103.94052			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01961			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02175			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.55235		100.00000	5.53860			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.55235		100.00000	5.53860			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.00500	106.28586		6.00500	106.26878			1,801,500,000,000.00	300,000,000	100,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.89787			0.00	200,000,000	100,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.29555			0.00	5,400,000,000	2,700,000,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.83013			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.19072			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.42575			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.50236			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41746			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.44136			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.48475			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66457			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.96662			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96272			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.70119		100.00000	15.66314			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.55600			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48000	107.09939		6.48000	107.08053			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.30000	113.65268		9.30000	113.62415			24,180,000,000.00	2,600,000	2,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.39665			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.32754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	9.00000	104.42264	9.00000	104.39725				97,200,000,000.00	10,800,000	690,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.07000	104.11403	11.07000	104.08305				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.23505				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.32000	105.24050	11.32000	105.20901				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.80634				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.19000	101.51211	9.19000	101.48692				109,361,000,000.00	11,900,000	90,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.60707				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.76000	100.66814	11.76000	100.63689				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.83337				0.00	200,000,000	100,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.02518				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76126				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.11000	93.55277	10.11000	93.52728				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07000	121.21843	10.07000	114.90933				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.92000	111.11096	9.92000	111.08142				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26000	115.99623	9.26000	115.96723				3,704,000,000.00	400,000	3,000,400,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25726				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.55000	103.66303	11.55000	103.63088				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.76745				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.77035				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.04370				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.35208				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27850				0.00	0	70,250,100.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.34816				0.00	600,000,000	200,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.96238				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.95186				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00743			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.95221			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95868			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95868			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72462			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		92.29659	100.00000		92.07257			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		92.29659	100.00000		92.07257			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		92.29659	100.00000		92.07257			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.96153			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		92.29659	100.00000		92.07257			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31436			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02424			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.68962	10.11000		104.66156			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02424			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33402			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
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.32363			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.88282	2.76000		114.79865			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.78674	3.14000		114.76845			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.48700	8.25000		102.46412			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	100.02424			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02424			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.83208	3.10000		114.36713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	119.61057		2.40000	114.15790			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94341			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94711			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.13106			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14702			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00500	102.73595		8.00500	102.71379			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.22930			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21076			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09722			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11137			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05500	102.87551		8.05500	102.85319			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.05500	102.87551		8.05500	102.85319			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.10500	101.72634		8.10500	101.70414			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96045			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.95577			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.09104			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.09104			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.74759		100.17539	69.57651			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02632			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.62536			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95997			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41998			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	102.94791	9.35000	102.92235			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.94791	9.35000	102.92235			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41943			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.42067			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	90.64309			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70917			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69498			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84737			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84737			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84737			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84737			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84737			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84303			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83562			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83562			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83562			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83562			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83562			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83441			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.09000	104.51621	9.09000	104.49055			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95335			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51950			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01678			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90919			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95429			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.64991			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94619			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96130			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96157			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96348			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.47926			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51339			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51272			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96359			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.20642			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17565			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.91462			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.84765			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.96267			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.71245			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.31140			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10600			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.80785			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73137			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81027			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57802			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.95736			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73136			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73136			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73136			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.46814			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63080			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.29494			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.86679			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.71539			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.11928			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.55343			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.92091			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.72388			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.73000	95.50265		10.73000	94.15867			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.25000	94.94637		11.25000	95.73227			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64524			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.95434			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.70570			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06078			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.02543			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.78843		8.80500	101.14910			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.96047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07266			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.34791			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95845			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95762			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.95445			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95719			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93858			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93858			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93858			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.95511			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91994			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.94553			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64524			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.72486			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	103.81941			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91150			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00762			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.94640			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65600			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94147			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.95062			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.96321			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.95598			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99662			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.69368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.91218			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23815			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.94100			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.56484			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.85962			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.55315			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26898			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	100.00000	6.25000		100.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.25788		7.01000	37.87080			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	143.94410			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.62500	97.25472		8.62500	129.89287			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.24000	32.08657		8.24000	140.78798			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.24000	32.48579		8.24000	141.11692			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.13413			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.02413			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40889			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40889			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.95987			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96295			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96240			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95965			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06078			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.47619			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500	111.10470		8.55500	107.55300			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.65000	101.61254		8.65000	101.58890			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000	113.61891		10.02000	113.58840			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.90500	105.51190		7.90500	105.48943			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000	108.57476		9.61000	108.54661			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04000	96.36588		10.04000	96.33995			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000	96.63140		10.97000	96.60305			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97000	89.52794		10.97000	89.50168			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35173			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.37805			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29680			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.84003			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.32186			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.91290			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.47000	91.55707		12.47000	95.11221			249,400,000,000.00	20,000,000	20,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.40759		100.00000	10.37438			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.83012			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.92500	98.80052		7.92500	98.07945			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.74164			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.91661			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16526			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.45877			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.12804			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.01030			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.11396			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.78500	118.68917		6.78500	118.66742			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.23500	109.18401		8.23500	109.16006			263,062,957,500.00	31,944,500	4,210,000,000.00
DV23	On 27/02/2023	Spot Bond		8.67000	111.38100		8.67000	111.35532			432,703,227,000.00	49,908,100	9,612,502,800.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13556			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13731			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.47742			0.00	300,000,000	100,000,000.00
E170	On 01/08/2020	Spot Bond		7.86500	133.76328		7.86500	133.73525			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.91316			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	104.34281		0.10000	132.79135			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.21389		2.20000	114.91280			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.21000	102.54386		2.21000	102.52182			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.29000	102.46382		2.29000	102.70620			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.51000	109.17705		9.51000	109.14949			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.36000	109.92932		9.36000	109.90155			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.02000	101.41730		10.02000	101.38991			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.62500	90.09464		10.62500	93.99124			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52474			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.88380			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.07541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65813			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.44312			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		81.44796		100.00000	81.26411			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		98.28463		100.00000	98.03454			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		85.99253		100.00000	85.80101			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.38879		3.00000	127.35867			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96500		108.68745		10.96500	108.65592			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.09558			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.15811			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.47176			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.68000		84.79777		9.68000	98.09835			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.47125			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.36424			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63288			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.58008			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.55985			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.64506			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.62002			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.53535			0.00	300,000,000	100,000,000.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55168			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.51563			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.53976			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.51081			0.00	600,000,000	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
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.53092				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43500		104.42894	6.43500	104.41077				0.00	0	240,000,000.00
ES18	On 20/04/2018	Spot Bond	7.47500		107.97681	7.47500	107.95504			299,144,372,897,500.00	40,019,314,100	17,741,314,100.00	
ES23	On 25/01/2023	Spot Bond	8.33500		114.45326	8.33500	114.42786			754,427,768,716,000.00	90,513,229,600	26,120,000,000.00	
ES26	On 02/04/2026	Spot Bond	8.83500		94.36682	8.83500	94.34442			134,686,535,760,000.00	15,244,656,000	9,349,774,100.00	
ES33	On 15/09/2033	Spot Bond	9.68000		82.91103	9.68000	82.88939			2,780,533,536,000.00	287,245,200	48,235,445,200.00	
ES42	On 25/04/2042	Spot Bond	9.88000		88.20261	9.88000	88.17925			0.00	0	14,400,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.43067			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.12910			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.84041			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.32953			0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.54536			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.17469			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.47637	100.00000	11.44857			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		11.16822	100.00000	11.14116			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.01810			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.01890			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.02049			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.02207			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	6.90500		103.82456	6.90500	103.80509			29,691,500,000,000.00	4,300,000,000	2,840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.16000		101.59931	9.16000	97.32757			0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.12984			0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.12977			0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.05524			0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.31525			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		10.96000	109.85925		10.96000	103.83248			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.33639			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	125.92414		2.10000	126.74216			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.23500	129.20838		2.23500	263.15723			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.55000	97.50247		2.55000	103.12822			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.75000	98.80762		2.75000	146.63213			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.60500	113.20369		2.60500	195.22795			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.21500	113.60691		7.21500	113.58467			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.02200	58.50042		8.02200	57.78602			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49300	37.35608		9.49300	36.43945			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.09235		9.73000	35.17133			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40089			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.68263			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.59200			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15908			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.66287			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.66287			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.37720			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65114			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95456			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02543			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96159			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95715			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.99089			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.97931		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	99.97931		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02501			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95499			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.94459			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93995			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95735			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.55364			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93343			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95582			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.98337		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94755			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93710			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.95270			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94941			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94033			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94476			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93764			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93371			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94049			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94241			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94859			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94958			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93622			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93704			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93611			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94613			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.55669		100.09221	12.52592			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96036			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.70868			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.95450			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94842			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.60724			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.11664			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.95814			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	99.95763			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96192			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.95828			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94377			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.11609			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.01397			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.95910			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	53.99822		13.22500	53.97871			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96173			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96168			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94449			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95971			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.79500	88.35881		3.79500	91.39118			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95773			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.55687			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64524			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.75593			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96047			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96151			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.97249			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.95406			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68575			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.96126			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.12754			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.94651			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.95872			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	100.00000	10.68478		100.00000	1.54446			0.00	0	15,000,000,000.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.21604			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.95792			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.95827			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.33047			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02430			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	120.13987		3.34000	115.97356			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.95736			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.95687			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	110.05662		3.32000	116.13870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond		1.12000	99.16437		1.12000	121.01804			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	107.08113		3.34000	115.97356			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.89888		2.10000	122.55190			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.88271		2.17000	126.05224			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16557			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.02748			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02826			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02882			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.96369			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.95773			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.89843			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.94969			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.95176			0.00	0	1,640,000,000.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95702			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02604			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95708			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.15695			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.36564			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.07335			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.03758		100.00000	8.01789			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.13893		100.00000	14.09381			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.75709		4.24000	141.71880			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.20903			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.97542			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.46969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.53908			0.00	1,200,000,000	571,300,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.32347			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.41921			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.96595			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.74500	124.06119		2.74500	252.67052			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24500	129.10503		2.24500	262.94666			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96500	121.91707		2.96500	248.30218			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	103.10014		2.47000	123.41338			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.95521			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	127.68599		2.00000	123.75598			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14786			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.37295			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.83382			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.91184			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.89000	93.03591		2.89000	93.01431			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.52871		104.97509	14.49114			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.37778		101.07593	18.33183			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.17857		100.44759	11.15077			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.08021			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.90971		100.76967	16.86755			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		2.43500	103.21968		2.43500	103.19690			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
FRS83	On 13/12/2013	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	101.10641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.51000		95.84459		2.51000	103.53269			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.26177			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.54000		95.56369		2.54000	103.22917			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42404			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44500		127.05850		2.44500	327.87062			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92859			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.79125			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74260			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70451			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.40036			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.33547			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.67317			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.35342			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		104.38210		5.78000	104.36567			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.11500		105.39271		6.11500	105.37517		1,834,500,000,000.00	300,000,000	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.17500		104.09982		7.17500	104.07955			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71000		104.73423		7.71000	104.71235			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.92000		111.16367		7.92000	111.13995			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500		102.99985		8.52500	102.97610		100,595,000,000.00	11,800,000	90,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.80000		107.89499		8.80000	101.60051			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.45000		92.03985		9.45000	92.01637			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66000		107.53689		9.66000	107.50903			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51500		95.07806		10.51500	95.05158			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55500		78.18611		10.55500	78.16402			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.97142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96968			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96836			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96782			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96643			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96425			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.96262			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.95554			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.68443			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30552			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.00000	103.13580		9.00000	103.11086			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			640,000,000.00	6,400	6,400.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71715			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.10292			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.40135			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.66412			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.66388			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.66314			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.66461			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.11712			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.45584			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.90892			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93080			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.02556			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.09836			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	100.16685			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.43955			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.15708			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13049			0.00	9,400,000	9,400,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.43747			0.00	900,000,000	300,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12829			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00004		100.00000	0.00004			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.85432			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90634			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.22406			0.00	0	710,000,000.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.08388			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08557			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.79274			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.85794			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.80496			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.68787			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.07992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.59293	103.14124		7.59293	102.15140			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	101.13521			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.94607	103.18892		7.94607	108.65492			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	101.20628			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.39687	103.25510		8.39687	106.53565			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	101.29311			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	101.18313			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32284			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37503			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.00500	112.54915		8.00500	112.52515			134,484,000,000.00	16,800,000	10,150,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01500	131.50753		2.01500	267.84149			0.00	0	8,893,300,000.00
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.55231		1.99500	268.27226			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.57500	100.62398		9.57500	100.59842			38,300,000,000.00	4,000,000	704,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.59500	100.40322		9.59500	100.37765			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	43.07963		100.00000	42.88811			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.53886		100.00000	12.48311			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	63.88953		100.00000	63.40997			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	35.60700		100.00000	35.33973			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.63172		100.00000	21.46936			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.99727		100.00000	10.91473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.83000	110.71250		1.90000	109.92799			82,367,798,580,000.00	45,009,726,000	85,202,424,800.00
I2038	On 31/01/2038	Spot Bond		2.29000	108.17814		2.29000	108.15476			132,855,000,360,000.00	58,015,284,000	47,535,271,900.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.43982		2.41000	104.41684			194,920,800,000,000.00	80,880,000,000	74,422,873,700.00
I2050	On 31/12/2050	Spot Bond		2.37000	112.65353		2.39000	112.08949			90,081,330,000,000.00	38,009,000,000	39,225,962,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.10500	106.53579		7.10500	106.51526			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.04093			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17686			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.20175			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.73000	102.74576		6.73000	102.72711			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.60500	106.32643		7.60500	106.30450			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.35000	108.34990		8.35000	108.32542			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.66000	101.94209		6.66000	101.92390			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.99270			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.51867			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.84555		4.09000	112.81573			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.42500	104.75753		7.42500	104.73678			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73883			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78661			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.73803		0.94000	126.85130			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.07000	106.10909		2.07000	127.01654			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.97157			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.14333			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.02000	104.51473		8.02000	104.49215			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.15729			0.00	0	3,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.88610				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.57029				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.59000		97.59717	8.59000	97.57475				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.09500		94.61646	9.09500	94.59360				49,113,000,000.00	5,400,000	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.24394				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.10000		86.24731	8.10000	98.80825				0.00	0	220,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.14500		102.05553	9.14500	103.17340				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.80017				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.82632				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.36500		101.60496	7.36500	102.47669				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.37000		101.11335	8.37000	102.09069				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00289	100.00000	0.00289				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.94430				0.00	1,600,000,000	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.99095				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.76000		104.60414	8.76000	99.15875				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.83105	5.00000	100.81737				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.83105	5.00000	100.81737				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.91022	5.00000	101.89655				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.83105	5.00000	100.81737				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.05584	4.00000	101.04479				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.71540				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.61846				0.00	155,467,600	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.88135				0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.36406	9.20000	109.33704				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.59118				0.00	93,000,000	31,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59118			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.63294			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38606		100.00000	7.36777			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.92393			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69307			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58485			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.10500	102.07601		9.10500	102.05090			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.35670			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.53329			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.12210			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.15975			0.00	0	2,540,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.24349		100.00000	6.22400			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000	99.72746		5.25000	99.61315			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000	99.62035		5.35000	99.50412			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000	99.51863		5.35000	99.40263			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000	99.41712		5.35000	99.30135			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000	99.31581		5.35000	99.20028			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000	99.21471		5.35000	99.09942			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000	99.09740		5.45000	98.98023			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000	98.99486		5.45000	98.87794			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000	98.89254		5.45000	98.77586			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000	98.79043		5.45000	98.67398			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.52913			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.81768			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.81920	104.87443		10.81920	104.01989			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.81920	102.72319		10.81920	102.61199			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.89817			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21168			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90081			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.36232		6.50000	101.34451			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37519			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.45507			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.45507			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.55916			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65928			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.13997			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30782			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01772			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.00335			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07917			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.58291			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.62137			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29279			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01465			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.89577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.95132			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.25903			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.42534			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32055			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.96868			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	100.00000		38.82580		100.00000	33.91746			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13436			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		86.23230		100.00000	86.03496			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.94587			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.27643			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.30621			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16655			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19308			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.21081			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.11500		103.55656		8.11500	103.53393			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13000		102.79363		6.13000	102.77665			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.18715			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.50000		106.24951		8.50000	106.22509			90,100,000,000.00	10,600,000	100,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.31442			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.30522			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.50603			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89656			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28500		108.32778		8.28500	103.03594			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.03572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.26242			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.16000	98.13651		3.16000	117.46962			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.93000	95.18408		3.93000	127.82762			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.61588			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.42414			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.39952			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.04085			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.81979			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.90000	89.71288		3.90000	90.47279			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.90000	89.63809		3.90000	96.84274			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.15561			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.75892			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.12210			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.66000	108.76498		11.66000	108.73094			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.16522			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.93000	94.17393		3.93000	127.82762			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.33088			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.99400			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46731			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.69885		5.25000	99.58461			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.59127		5.35000	99.47510			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.48960		5.35000	99.37367			4,280,000,000,000.00	800,000,000	400,000,000.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.38815		5.35000	99.27246			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.28690		5.35000	99.17144			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.17144		5.35000	99.07064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.45000	99.06808	5.45000	98.95098			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	98.96561	5.45000	98.84875			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	98.86334	5.45000	98.74673			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.70710			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.91570			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.94155			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.87869			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29717			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01688			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79301			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77489			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.57986			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.78962			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47222			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.51083			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.29190			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19317			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20204			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21977			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13997			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07202			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91566			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98237			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.58818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.80786			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.60452			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		82.48776		100.00000	82.30446			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		82.63473		100.00000	82.38806			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		71.28906		100.00000	71.15010			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.93441			0.00	300,000,000	100,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		42.61712		100.00000	42.51389			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19194			0.00	300,000,000	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.36495		100.00000	14.33015			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.25812			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		46.02325		100.00000	45.67780			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		49.10946		100.00000	48.74085			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		56.78016		100.00000	56.60289			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.25906			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.08241			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		140.84284		8.62000	140.81001			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28161			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.66958			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88237			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.60000		99.78787		8.60000	99.76505			351,740,000,000.00	40,900,000	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.75000		69.26269		8.75000	97.67398			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.24500		101.29006		9.24500	102.72438			36,980,000,000.00	4,000,000	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.13240			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.10500		99.46811		11.10500	99.43858			0.00	0	11,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.14571			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73183			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.78529			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84932			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.72137			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.67124			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02814			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.42315			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.17913			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.85021			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		76.35983	100.00000	76.20042				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		45.24145	100.00000	45.14105				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		46.02325	100.00000	45.67780				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.09180			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000		97.07447	100.00000	96.81698				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		37.04667	100.00000	36.75926			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.58324			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.60761			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.54425			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.23542			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07884			0.00	900,000,000	300,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.79483			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.53977			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.21318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70532			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12423			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13490			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.55816			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.60737			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.97678			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	91.69499		100.00000	91.46914			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	87.34772		100.00000	87.14268			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	95.68824		100.00000	95.44413			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.48531		100.00000	52.35534			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	40.87588		100.00000	40.77685			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.65425		100.00000	16.61346			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	40.65979		100.00000	40.56021			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.51000	103.77790		8.51000	103.75414			24,679,000,000.00	2,900,000	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.09289			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.08552			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		100.00000	33.94982		100.00000	33.19914			0.00	0	20,000,000,000.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.21455			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.22405			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27147			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.09650			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.25452			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.83500	103.61205		7.83500	103.59017			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.58000	107.29093		8.58000	107.26643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.43500	107.72471		9.43500	107.69772			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.42000	103.74070		5.42000	103.72546			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.96806			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.96672			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.44500	105.95787		9.44500	103.48711			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.10500	104.45520		7.10500	104.43506			49,024,500,000.00	6,900,000	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35434			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.76000	100.52284		8.76000	100.49916			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.14243		100.00000	9.10133			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33891			0.00	600,000,000	200,000,000.00
MQB02	On 31/05/2017	Spot Bond		8.46000	100.50816		8.46000	100.48529			50,760,000,000.00	6,000,000	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.55000	106.39044		6.55000	106.37181			28,689,000,000,000.00	4,380,000,000	1,470,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.20500	107.17625		7.20500	107.15565			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.40500	109.58858		8.40500	109.56407			84,050,000,000.00	10,000,000	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.27766		100.89771	6.26233			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.36142		100.61875	6.34593			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.57383			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.58314			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.59326			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.60244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.60690			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.66240			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.72686			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26321		100.00000	0.26257			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26321		100.00000	0.26257			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.89000	96.84836		8.89000	96.82510			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.05500	101.67070		7.05500	102.39221			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.14551			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.96500	105.16838		8.96500	100.25431			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.25720			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58842			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.03780			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75261			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69067			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87904			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.32405			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.80500	108.78757		6.80500	108.76746		21,912,100,000,000.00	3,220,000,000	1,470,000,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34258			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.43000	116.36848		8.43000	116.34194		72,498,000,000.00	8,600,000	70,000,000.00	
NBK4		On 28/10/2024	Spot Bond	10.79500	32.85646		10.79500	32.84724			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35500	104.50322		7.35500	104.48248		2,500,700,000,000.00	340,000,000	340,000,000.00	
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09570			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.15870			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.52000	102.45633		6.52000	102.43834			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.56873			0.00	0	150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.55500	105.91393		7.55500	105.89224			78,050,705,000,000.00	10,331,000,000	2,641,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91657			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.45175			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.61278			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41827			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25831			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30764			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	86.82455			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29023			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	101.00393			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.09937			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.93600			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32602			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.95570			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18501			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.10055			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.30726			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.64008			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96492			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33424			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.96841			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.96633			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.96635			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.05500	106.64911		8.05500	106.62585			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.19274			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.39205			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.68000	103.62756		5.68000	103.61157			0.00	0	3,070,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11181			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.85000	112.85411		11.85000	112.81822			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.21225			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.90656			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.22570			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33094			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25500	159.73050		2.25500	159.69603			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.49500	107.99651		8.49500	107.97210			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11873			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.12500	106.89301		9.12500	107.05017			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.45808			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.65392			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.43422			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.42992			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.44757			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.32500	106.87247		9.32500	108.33438			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.46523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.44762			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.45813			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500		106.85219		9.52500	107.00367			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.49341			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.47228			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.46517			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.59854			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.55578			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.47925			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.55500		103.17906		6.55500	103.16096			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.25000		116.61237		8.25000	116.58647			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000		123.32650		8.69000	123.29753			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000		165.20214		2.15000	165.16696			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.30000		124.19569		9.30000	124.16468			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.11532			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.08543			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.14105			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.85246			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.62744			0.00	300,000,000	100,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.91180			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42092			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.54258			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.25276		100.00000	16.21338			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.86747		100.00000	29.79512			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.33500		105.74105		6.33500	105.72293			726,624,500,000.00	114,700,000	107,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.67398	100.00000	9.65054				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.16000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		46.11282	100.00000	46.00111				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.94186				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.08145				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.72233				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.57982				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.52718				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.39664				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.92276				0.00	300,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.25578				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.32225				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01651				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01622				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01698				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01717				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01656				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01801				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01797				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01720				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01915				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01890				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01795				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.86499				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.89272				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.90520			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.93292			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.05204			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.07972			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59258			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95043			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.10500	108.77283		6.10500	108.75476			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.30000	96.21526		5.30000	96.20136			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.04000	38.81580		8.04000	38.80744			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.08500	115.57095		6.10500	115.51658		1,739,462,744,680,500.00	85,860,763,300	01,923,856,300.00	
R158		On 15/09/2015	Spot Bond	6.10500	115.53578		6.10500	115.51658			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.00500	90.23027		6.00500	90.21552			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.10500	121.90402		6.10500	121.88376			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.93500	85.20495		5.93500	85.19118			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.22000	117.95201		8.22000	117.92605		1,948,386,212,016,000.00	37,029,952,800	94,658,312,400.00	
R187P		On 21/12/2026	Spot Bond	7.96000	36.23428		7.96000	36.22655			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.88000	33.87666		7.88000	33.86951			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	274.77836		1.74500	273.72729		21,421,349,800,000.00	12,600,794,000	36,406,294,000.00	
R201		On 21/12/2014	Spot Bond	4.92000	103.66563		4.93000	103.64187		113,243,640,000.00	23,017,000	98,437,017,000.00	
R202		On 07/12/2033	Spot Bond	2.05000	212.09804		2.11500	209.99380		8,989,766,600,000.00	4,385,252,000	66,038,416,000.00	
R2023		On 28/02/2023	Spot Bond	7.83000	101.81967		7.84000	101.73358		405,009,860,076,000.00	51,725,397,200	73,306,961,400.00	
R203		On 15/09/2017	Spot Bond	6.87500	106.61272		6.90000	106.50935		1,016,447,815,625,000.00	47,846,955,000	97,295,498,600.00	
R2030		On 31/01/2030	Spot Bond	8.82500	98.02563		8.82500	96.00294		1,250,610,165,000,000.00	41,712,200,000	46,250,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.11500	97.35217		9.11500	97.32859		592,497,079,264,500.00	65,002,422,300	79,590,775,800.00	
R204		On 21/12/2018	Spot Bond	7.13000	103.56624		7.16000	103.41928		1,762,379,940,699,000.00	47,178,112,300	21,950,431,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.19000	98.06925		9.19000	98.04491			13,003,750,748,000.00	1,414,989,200	28,562,789,200.00
R206	On 15/01/2014	Spot Bond		5.23000	103.35016		5.24000	103.33462			135,902,005,010,000.00	25,985,087,000	58,924,000,000.00
R207	On 15/01/2020	Spot Bond		7.43000	102.21761		7.44500	102.12546			597,777,843,689,000.00	80,454,622,300	93,990,784,000.00
R208	On 31/03/2021	Spot Bond		7.59500	96.80837		7.61000	96.70822			663,234,581,086,000.00	87,325,158,800	05,428,259,200.00
R209	On 31/03/2036	Spot Bond		9.02500	74.91073		9.02500	74.89257			2,404,305,836,170,000.00	66,405,078,800	05,361,416,900.00
R210	On 31/03/2028	Spot Bond		2.01000	160.10603		2.03000	159.69100			71,778,537,150,000.00	35,710,715,000	22,622,598,600.00
R211	On 31/01/2017	Spot Bond		0.24000	129.55383		0.24000	129.53300			134,470,560,000.00	560,294,000	22,376,194,000.00
R212	On 31/01/2022	Spot Bond		1.52500	132.14690		1.50000	132.36077			7,858,020,000,000.00	5,152,800,000	46,152,982,400.00
R213	On 28/02/2031	Spot Bond		8.82500	86.11304		8.82500	86.09250			2,493,276,913,082,500.00	82,524,296,100	25,831,183,300.00
R214	On 28/02/2041	Spot Bond		9.13000	75.69276		9.13000	75.67410			1,081,999,934,653,000.00	18,510,398,100	31,844,424,200.00
R225C	On 15/03/2014	Spot Bond		4.79000	98.88399		4.79000	98.87116			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.90000	96.49247		4.90000	96.47956			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.16500	92.76101		6.16500	92.74545			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.00500	90.23027		6.00500	90.21552			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.92500	87.75247		5.92500	87.73832			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.93500	85.20495		5.93500	85.19118			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.96500	99.97280		4.96500	99.95921			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.98500	97.54187		4.98500	97.52874			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.93500	95.21646		4.93500	95.20378			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.07500	91.38439		6.07500	91.36945			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.94500	88.91519		5.94500	88.90096			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.92500	86.39051		5.92500	86.37673			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.98500	83.75803		5.98500	83.74453			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.87500	78.90299		6.87500	78.88842			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.92500	76.13331		6.92500	76.11915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.16500	72.82080		7.16500	72.80679			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.14500	70.37020		7.14500	70.35671			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.12500	68.01521		7.12500	68.00220			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.11500	65.71362		7.11500	65.70107			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.40500	62.31140		7.40500	62.29902			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.38500	60.16793		7.38500	60.15601			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.53000	57.41974		7.53000	57.40815			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.50000	55.46456		7.50000	55.45340			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.47000	53.59147		7.47000	53.58073			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.44000	51.79663		7.44000	51.78629			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.40000	50.12232		7.40000	50.11237			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.36000	48.52088		7.36000	48.51130			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.16000	43.16157		8.16000	43.15214			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.12000	41.64540		8.12000	41.63634			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.08000	40.19797		8.08000	40.18927			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.04000	38.81580		8.04000	38.80744			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.00000	37.49560		8.00000	37.48757			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.96000	36.23428		7.96000	36.22655			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.92000	35.02889		7.92000	35.02146			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.88000	33.87666		7.88000	33.86951			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.02625			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54931			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.49550			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55638			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.39910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.74777	100.00000	13.71447				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.03031	100.00000	4.02055				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.16234				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.21734				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.41840				0.00	300,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.13019				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.43381				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.91970				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.11872				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.51019				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.27707				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.80292				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.16524				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.19192				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.04767				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.05585				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.54428				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.36189				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.27222				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.31723				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.28975				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.46874				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.30854				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.30854				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.75813			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.72816			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21168			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17427			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.03194		12.35000	106.99709			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19695			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.86377		100.00000	12.83261			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.16336			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60398			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.55133			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30404			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40814			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.51394			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.51067		100.00000	1.50693			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.45013		100.00000	12.43486			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	27.19185		100.00000	26.98776			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.18722			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.01646			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.91000	107.21384		8.91000	107.18817			33,858,000,000.00	3,800,000	640,000,000.00
RW23		On 10/12/2023	Spot Bond	9.09000	97.14861		9.09000	102.92193			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.97500	89.05841		9.97500	102.29686			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.31900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.40500	109.58722	7.40500	109.56520				17,031,500,000.00	2,300,000	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.46474				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.95000	102.78800	8.95000	102.76329				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.09513				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.01905				0.00	100,000,000	100,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.98364				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.12767				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.10550				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35500	103.69204	7.35500	103.67136				2,206,500,000,000.00	300,000,000	1,440,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.76000	100.32508	8.76000	100.30146				0.00	0	450,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000	132.34998	1.84000	132.32221				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.56500	113.00799	7.56500	112.98481				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42500	113.24703	7.42500	113.22422				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35500	113.36681	7.35500	113.34419				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.30000	101.98624	8.30000	101.96333				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50000	113.11888	7.50000	113.09588				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46500	113.17866	7.46500	113.15574				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.01686				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20243				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89030				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44979				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.95000	105.17585	7.95000	105.15321				795,000,000,000.00	100,000,000	100,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.70086				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37824				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.90968			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.26000		104.79261		9.26000	104.76670			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.87000		102.19734		9.87000	102.17014			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.66850			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.80817			0.00	1,200,000,000	300,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.71478			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.42750			0.00	0	271,300,000.00
SBS25	On 24/05/2019	Spot Bond	8.65000		101.53906		8.65000	101.51531			207,600,000,000.00	24,000,000	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		6.75688		100.00000	6.69858			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.92000		95.18895		8.92000	95.16600			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.31000		96.85648		9.31000	96.83214			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.28500		114.58322		7.28500	114.56094			9,595,802,000,000.00	1,317,200,000	1,400,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27500		128.79554		2.27500	262.31613			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.73803		0.94000	126.85130			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.88000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.67555		100.00000	8.65407			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.53588		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.20108		1.51000	124.71652			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.36232		6.50000	101.34451			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.48323			0.00	300,000,000	100,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.95039			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.93000		99.23182		8.93000	103.57168			48,222,000,000.00	5,400,000	40,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.04399			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27713			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.90671			0.00	600,000,000	200,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92198			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.79558			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		11.08044		100.00000	10.99727			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.11111			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40500		108.58521		7.40500	108.56376			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.76000		101.16854		8.76000	102.70919			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.30000		101.98624		8.30000	101.96333			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.57168			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.48790			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.63407			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.49162			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.91106			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.00000		103.42854		8.00000	103.40637			6,400,000,000.00	800,000	800,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35130			0.00	600,000,000	200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31458			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.14748			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.29000		95.61190		9.29000	95.58805			153,285,000,000.00	16,500,000	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.31411			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.82715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04067			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.21800	88.58341		9.21800	88.56148			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.28000	88.28701		9.28000	88.26501			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.17500	102.42642		6.17500	102.40941			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.70500	96.33078		8.70500	96.30848			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.08000	102.68382		8.08000	102.66136			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.00500	113.96838		7.00500	113.94671			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.65000	101.75983		2.65000	102.12486			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.11000	99.52371		8.11000	99.49027			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.52555			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.55279			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.41383			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.64000	106.20918		9.64000	106.21571			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27546			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.28453			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.05500	77.24977		10.05500	77.32574			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27445			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.50484			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.40236			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.40294			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.30095			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.19507			0.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.14834			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.09061			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.10350			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.09142			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.08930			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.00270			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.98488			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.89497			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.83296			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.77589			0.00	0	0.00
SY1043		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.59297			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.56500	112.54284		6.56500	112.52287			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.82000	103.25664		8.82000	103.23217			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	71.25673		100.00000	71.09988			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	61.72704		100.00000	61.57750			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.81449		100.00000	19.76648			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	5.89000	102.51953		5.89000	102.50324			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00247			0.00	300,000,000	100,000,000.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.72089			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45507			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27713			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.05857			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83712			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.35500	106.53149		7.35500	106.51058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.48651			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07177			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.10479			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.26639		7.83000	103.24483			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05360			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09489			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.97999			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05360			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09489			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.72809		7.16000	102.96800			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.17577			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.16916			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32743			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30601			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.95122			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.87756			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05194			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10479			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.79820		8.73000	103.55029			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75333			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78787			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.63000		96.30201		8.63000	100.74944			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17907			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.83550			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.94848			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.83662			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.32764			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11054			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.71563		101.06155	6.69921			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.04699			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.23304			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.19556			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.26152			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.95776			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06234			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.08561			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10223			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.08561			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.10223			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.11054			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07564			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10223			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19362			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.19362			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19362			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32647			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.35967			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31817			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.98107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.02242			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.00588			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.38013			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.95500		106.63536		7.95500	106.61251		113,787,524,500,000.00	14,303,900,000	5,170,000,000.00	
TL20	On 22/02/2020	Spot Bond	7.62000		97.14504		7.62000	97.09994			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.83000		105.57820		7.83000	105.55579		108,054,000,000.00	13,800,000	04,303,800,000.00	
TN20	On 17/09/2020	Spot Bond	8.76000		111.39026		8.76000	111.36389		85,858,867,656,000.00	9,801,240,600	29,096,440,600.00	
TN23	On 06/11/2023	Spot Bond	9.04000		112.60361		9.04000	112.57611		994,400,000,000.00	110,000,000	8,340,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.37000		104.03590		9.37000	104.01002		749,600,000,000.00	80,000,000	14,890,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.37000		97.23290		9.37000	97.20831		536,756,702,000.00	57,284,600	6,998,940,600.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86163			0.00	1,000,000,000	400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.46161			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.74373			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59710			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.61416			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.61586			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.69979			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.87371			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.20620			0.00	600,000,000	200,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.25542			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.28492			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.67927		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.68724		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.69491		100.00000	9.66991			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.26191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.23654			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.13026			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.87672			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.62904			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.86725			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.67403			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.63590			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.41306			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.44043			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.00283			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.72092			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.56389			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.32747			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.01742			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	71.18562		100.00000	74.66482			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.95844			0.00	1,500,000,000	1,500,000,000.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.92895			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81099			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.54567			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.50516			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44647			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.08877			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.07048			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.50516			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.93240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.50702			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000		111.97763		9.01000	111.95037			3,604,000,000.00	400,000	400,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.36501			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17468			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.60913			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.24000		105.62225		9.24000	105.59590			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.81918			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.85678			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71014			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.73607			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.73722			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.79622			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.78984			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46500		114.10843		6.46500	114.08839			322,771,590,000.00	49,926,000	9,719,926,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		242.71737		0.72000	242.67520			0.00	0	3,060,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.40500		104.03568		6.40500	104.01756			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.40500		105.28287		7.40500	105.26172			296,200,000,000.00	40,000,000	8,740,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.71500		106.13718		7.71500	106.11499			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07000		105.11458		8.07000	105.09161			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000		105.18695		8.15000	105.16374			248,575,000,000.00	30,500,000	1,730,500,000.00
Z014	On 30/06/2015	Spot Bond	6.05500		91.26321		6.05500	91.24842			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95500		98.63423		4.95500	98.62102			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96500		97.42171		4.96500	97.40873			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98500		89.75726		5.98500	89.74272			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500		95.47701		4.94500	95.46413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.05500	91.24842		6.05500	91.23363			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.10500	66.79958		7.10500	66.78670			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.01718		100.00000	27.96402			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.82984		100.00000	14.80171			0.00	0	0.00
Total for j-Bonds :										20,324,692,409,031,500.00	9,997,137,900	32 741 309 600.00
Grand Total:										20,324,695,383,621,800.00	9,997,455,100	32 743 343 428.00