



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 17/12/2013

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 23/12/2013	Any day expiry	10.37360	10.37360		10.31930	10.31930		15.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	823.68250	0.82368	769.86120	0.76986	823.683	21.07	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.08250	0.00008	0.56120	0.00056	0.083	21.07	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.11820	0.00012	0.70380	0.00070	0.118	20.73	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	783.71820	0.78372	730.00380	0.73000	783.718	20.73	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	773.72930	0.77373	720.04520	0.72005	773.729	20.64	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.12930	0.00013	0.74520	0.00075	0.129	20.64	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	763.74150	0.76374	710.08930	0.71009	763.741	20.55	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.14150	0.00014	0.78930	0.00079	0.142	20.55	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	285.36090	0.28536	247.75840	0.24776	285.361	16.96	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	11.76090	0.01176	28.45840	0.02846	11.761	16.96	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	38.62230	0.03862	42.94770	0.04295	38.622	17.04	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	175.02230	0.17502	233.64770	0.23365	175.022	17.04	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	5.16980	0.00517	8.33420	0.00833	5.170	20.30	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	471.56980	0.47157	529.03420	0.52903	471.570	20.30	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.38900	10.38900	10.33720	10.33720		13.90	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	402.55530	0.40256	363.26480	0.36326	402.555	13.58	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	13.55530	0.01356	26.06480	0.02606	13.555	13.58	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	82.95070	0.08295	79.95920	0.07996	82.951	14.57	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	193.95070	0.19395	242.75920	0.24276	193.951	14.57	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.43420	10.43420	10.37830	10.37830		13.45	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,134.23480	2.13423	2,078.37630	2.07838	2,134.235	19.25	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.03480	0.00003	0.07630	0.00008	0.035	19.25	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	62.82110	0.06282	87.41670	0.08742	62.821	12.76	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	377.02110	0.37702	345.71670	0.34572	377.021	12.76	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	159.15510	0.15916	149.94150	0.14994	159.155	13.74	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	234.95510	0.23496	281.64150	0.28164	234.955	13.74	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	241.39060	0.24139	288.43350	0.28843	241.391	13.79	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	155.59060	0.15559	146.73350	0.14673	155.591	13.79	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	152.10290	0.15210	143.59160	0.14359	152.103	13.84	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	247.90290	0.24790	295.29160	0.29529	247.903	13.84	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.48070	10.48070	10.42430	10.42430		13.75	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,180.99650	2.18100	2,124.74900	2.12475	2,180.996	17.74	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.29650	0.00030	0.44900	0.00045	0.296	17.74	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.58670	0.00759			11.33920	0.01134	7.587	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,941.97210	1.94197		1,842.07720	1.84208	1,941.972	1,941.972	14.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	7.67210	0.00767		11.47720	0.01148	7.672	7.672	14.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,803.30260	1.80330		1,704.23550	1.70424	1,803.303	1,803.303	13.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.00260	0.00900		13.63550	0.01364	9.003	9.003	13.72	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,605.73900	1.60574		1,508.21490	1.50821	1,605.739	1,605.739	12.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	11.43900	0.01144		17.61490	0.01761	11.439	11.439	12.86	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,046.19640	1.04620		1,141.89230	1.14189	1,046.196	1,046.196	15.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	140.49640	0.14050		132.49230	0.13249	140.496	140.496	15.52	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.63370		14.63370	14.53010	14.53010			14.19	0.00	0	17,743.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,047.05330	1.04705		978.57190	0.97857	1,047.053	1,047.053	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	203.35330	0.20335		238.47190	0.23847	203.353	203.353	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,039.70160	1.03970		971.49810	0.97150	1,039.702	1,039.702	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	206.00160	0.20600		241.39810	0.24140	206.002	206.002	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,032.37510	1.03238		965.02120	0.96502	1,032.375	1,032.375	13.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	208.67510	0.20868		244.92120	0.24492	208.675	208.675	13.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.85110	14.85110		14.74690	14.74690			14.91	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	996.62380	0.99662		946.64680	0.94665	996.624	996.624	14.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	485.52380	0.48552		539.74680	0.53975	485.524	485.524	14.18	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	490.33470	0.49033		544.79620	0.54480	490.335	490.335	14.19	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	991.43470	0.99143		941.69620	0.94170	991.435	991.435	14.19	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	986.27540	0.98628		936.76960	0.93677	986.275	986.275	14.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	495.17540	0.49518		549.86960	0.54987	495.175	495.175	14.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.05870	15.05870		14.95310	14.95310			15.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,667.20770	1.66721		1,591.41420	1.59141	1,667.208	1,667.208	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	298.50770	0.29851		328.31420	0.32831	298.508	298.508	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,660.14930	1.66015		1,584.54160	1.58454	1,660.149	1,660.149	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	301.44930	0.30145		331.44160	0.33144	301.449	301.449	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,653.10530	1.65311		1,577.69300	1.57769	1,653.105	1,653.105	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	304.40530	0.30441		334.59300	0.33459	304.405	304.405	14.15	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.30980	15.30980		15.20320	15.20320			16.10	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	874.59480	0.87459		926.63540	0.92664	874.595	874.595	15.61	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,244.39480	1.24439		1,189.83540	1.18984	1,244.395	1,244.395	15.61	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,240.09980	1.24010		1,185.73770	1.18574	1,240.100	1,240.100	15.62	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	880.29980	0.88030		932.53770	0.93254	880.300	880.300	15.62	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,235.81500	1.23582		1,181.65650	1.18166	1,235.815	1,235.815	15.64	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	886.01500	0.88602		938.45650	0.93846	886.015	886.015	15.64	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.49458	110.49458		110.48829	110.48829			0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	495.42000	0.49542		501.71000	0.50171	495.420	495.420	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	505.42000	0.50542		511.71000	0.51171	505.420	505.420	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	515.42000	0.51542		521.71000	0.52171	515.420	515.420	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.80576	107.80576		107.79822	107.79822			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	815.76000	0.81576		808.22000	0.80822	815.760	815.760	0.00	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	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	805.76000	0.80576		798.22000	0.79822	805.760	805.760	0.00	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	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	795.76000	0.79576		788.22000	0.78822	795.760	795.760	0.00	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	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			112.18024	112.18024		112.17211	112.17211			0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	2,190.24000	2.19024		2,182.11000	2.18211	2,190.240	2,190.240	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2,180.24000		2.18024	2,172.11000	2.17211		2,180.240		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	2,170.24000		2.17024	2,162.11000	2.16211		2,170.240		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			414.92300		414.92300	414.54000	414.54000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.37200		420.37200	419.98100	419.98100				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.02300		490.02300	489.39700	489.39700				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.45800		496.45800	495.82200	495.82200				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			439.89800		439.89800	439.09500	439.09500			26,393,880.00	6	802.00	
ALBI	On 08/05/2014	Index Future			445.67500		445.67500	444.86000	444.86000			0.00	0	35.00	
ALBI	On 07/08/2014	Index Future			451.75300		451.75300	450.94300	450.94300			0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.29300		9.29300	9.27880	9.27880			11.83	929,300.00	100	10,412.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	142.03010		0.14203	140.72640	0.14073		142.030	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	339.03010		0.33903	351.92640	0.35193		339.030	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	138.87060		0.13887	137.63590	0.13764		138.871	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	345.87060		0.34587	358.83590	0.35884		345.871	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	135.77120		0.13577	134.60380	0.13460		135.771	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	352.77120		0.35277	365.80380	0.36580		352.771	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.36150		9.36150	9.34810	9.34810			12.04	0.00	0	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	142.09570		0.14210	141.22420	0.14122		142.096	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	670.59570		0.67060	683.12420	0.68312		670.596	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	139.90110		0.13990	139.06290	0.13906		139.901	12.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	678.40110		0.67840	690.96290	0.69096		678.401	12.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	137.73820		0.13774	136.93270	0.13693		137.738	12.85	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	686.23820		0.68624	698.83270	0.69883		686.238	12.85	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.44270		9.44270	9.42970	9.42970			12.19	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	355.06540		0.35507	352.03320	0.35203		355.065	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	452.36540		0.45237	462.33320	0.46233		452.365	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	458.38210		0.45838	468.37200	0.46837		458.382	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	351.08210		0.35108	348.07200	0.34807		351.082	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	347.14050		0.34714	344.14540	0.34415		347.141	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	464.44050		0.46444	474.44540	0.47445		464.441	12.32	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.51710		9.51710	9.50510	9.50510			12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	434.83900		0.43484	431.34030	0.43134		434.839	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	507.73900		0.50774	516.24030	0.51624		507.739	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	430.76560		0.43077	427.30120	0.42730		430.766	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	513.66560		0.51367	522.20120	0.52220		513.666	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	426.72920		0.42673	423.29890	0.42330		426.729	12.46	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	519.62920		0.51963	528.19890	0.52820		519.629	12.46	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.89440		9.89440	9.80300	9.80300			12.53	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	226.46360		0.22646	193.78870	0.19379		226.464	12.66	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	272.06360		0.27206	330.78870	0.33079		272.064	12.66	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	222.50840		0.22251	190.38070	0.19038		222.508	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	278.10840		0.27811	337.38070	0.33738		278.108	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	218.61550		0.21862	187.02850	0.18703		218.615	12.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	284.21550		0.28422	344.02850	0.34403		284.215	12.72	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.00230		10.00230	9.91180	9.91180			13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	456.00230		0.45600		413.89210	0.41389	456.002	13.36	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	293.70230		0.29370		342.09210	0.34209	293.702	13.36	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	450.91800		0.45092		409.08150	0.40908	450.918	13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	298.61800		0.29862		347.28150	0.34728	298.618	13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	445.87590		0.44588		404.31120	0.40431	445.876	13.39	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	303.57590		0.30358		352.51120	0.35251	303.576	13.39	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			101.36900		101.36900		-72.73830	-72.73830			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			674.16030		674.16030		650.39500	650.39500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			737.54580		737.54580		712.10650	712.10650			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			156.97160		156.97160		156.95910	156.95910			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			40.48020		40.48020		-27.31340	-27.31340			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			657.42820		657.42820		636.54030	636.54030			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.83910		11.83910		11.74560	11.74560		13.44	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	642.58360		0.64258		582.60880	0.58261	642.584	12.61	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	93.48360		0.09348		127.00880	0.12701	93.484	12.61	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	635.19900		0.63520		575.76660	0.57577	635.199	12.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	96.09900		0.09610		130.16660	0.13017	96.099	12.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	627.86400		0.62786		568.97730	0.56898	627.864	12.64	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	98.76400		0.09876		133.37730	0.13338	98.764	12.64	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.00410		12.00410		11.91140	11.91140		14.76	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	699.33320		0.69933		649.98080	0.64998	699.333	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	285.23320		0.28523		328.58080	0.32858	285.233	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	693.63740		0.69364		644.61410	0.64461	693.637	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	289.53740		0.28954		333.21410	0.33321	289.537	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	687.98140		0.68798		639.28350	0.63928	687.981	14.13	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	293.88140		0.29388		337.88350	0.33788	293.881	14.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72680		1.72680		1.71720	1.71720		13.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	656.82890		0.06568		613.52880	0.06135	656.829	13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	288.82890		0.02888		341.52880	0.03415	288.829	13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	600.83120		0.06008		559.23750	0.05592	600.831	13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	332.83120		0.03328		387.23750	0.03872	332.831	13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	548.47080		0.05485		512.78030	0.05128	548.471	13.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	380.47080		0.03805		440.78030	0.04408	380.471	13.50	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74520		1.74520		1.73580	1.73580		14.75	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	987.85970		0.09879		944.00350	0.09440	987.860	14.14	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	435.85970		0.04359		486.00350	0.04860	435.860	14.14	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	932.81070		0.09328		891.78930	0.08918	932.811	14.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	480.81070		0.04808		533.78930	0.05338	480.811	14.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	880.24750		0.08802		842.00230	0.08420	880.248	14.34	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	528.24750		0.05282		584.00230	0.05840	528.248	14.34	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.50522		113.50522		113.49704	113.49704			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,515.22000		2.51522		2,507.04000	2.50704	2,515.220		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	2,505.22000		2.50522		2,497.04000	2.49704	2,505.220		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	2,495.22000		2.49522		2,487.04000	2.48704	2,495.220		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 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			9.72092	83.78615	9.75283	83.55161			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	1,350.02000	1.35002	1,584.56000	1.58456	1,350.020		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	1,274.49000	1.27449	1,509.03000	1.50903	1,274.490		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	1,199.07000	1.19907	1,433.61000	1.43361	1,199.070		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.84117	81.10448	9.87420	80.86649			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	2,221.73000	2.22173	2,459.72000	2.45972	2,221.730		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	2,146.44000	2.14644	2,384.43000	2.38443	2,146.440		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	2,071.25000	2.07125	2,309.24000	2.30924	2,071.250		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			439.32800	439.32800	438.57400	438.57400			43,932,800.00	10	479.00
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	6,620.00000	0.66200	14,160.00000	1.41600	6,620.000		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	6,720.00000	0.67200	14,260.00000	1.42600	6,720.000		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	6,820.00000	0.68200	14,360.00000	1.43600	6,820.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.16800	451.16800	450.40800	450.40800			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	88,220.00000	8.82200	95,820.00000	9.58200	88,220.000		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	88,320.00000	8.83200	95,920.00000	9.59200	88,320.000		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	88,420.00000	8.84200	96,020.00000	9.60200	88,420.000		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
IGOV	On 06/02/2014	Index Future			201.68900	201.68900	201.68300	201.68300			0.00	0	1,334.00
IGOV	On 08/05/2014	Index Future			204.36200	204.36200	204.35500	204.35500			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.10000	544.10000	544.10000	544.10000			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			5.21000	94.79000	5.22000	94.78000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.20000		94.80000		5.24000	94.76000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.27000		94.73000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.31000		94.69000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.41000		94.59000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.50000		94.50000		5.52000	94.48000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.64000		94.36000		5.68000	94.32000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.95000		94.05000		5.97000	94.03000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.35000		93.65000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.65000		93.35000		6.69000	93.31000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.95000		93.05000		6.98000	93.02000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.24000		92.76000		7.27000	92.73000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.65010		8.65010		8.55790	8.55790		9.20	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	530.04500		0.53005		452.88030	0.45288	530.045	9.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	19.94500		0.01994		34.98030	0.03498	19.945	9.70	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	520.96400		0.52096		444.40760	0.44441	520.964	9.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	20.86400		0.02086		36.50760	0.03651	20.864	9.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	511.92060		0.51192		435.99090	0.43599	511.921	9.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	21.82060		0.02182		38.09090	0.03809	21.821	9.65	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.70590		8.70590		8.61430	8.61430		11.74	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	432.33150		0.43233		379.86920	0.37987	432.332	11.71	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	166.43150		0.16643		205.56920	0.20557	166.432	11.71	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	426.06030		0.42606		373.94610	0.37395	426.060	11.71	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	170.16030		0.17016		209.64610	0.20965	170.160	11.71	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	419.84190		0.41984		368.07510	0.36808	419.842	11.71	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	173.94190		0.17394		213.77510	0.21378	173.942	11.71	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37430		1.37430		1.37180	1.37180			0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37420		1.37420		1.37180	1.37180			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.91880		9.91880	0.10076	9.99670	9.99670		14.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,355.44790		0.23554	0.10076	2,790.86260	0.27909	2,355.448	14.78	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,567.44790		0.35674	0.10076	3,223.86260	0.32239	3,567.448	14.78	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,311.75900		0.23118	0.10076	2,742.94900	0.27429	2,311.759	14.77	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,623.75900		0.36238	0.10076	3,275.94900	0.32759	3,623.759	14.77	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,268.58720		0.22686	0.10076	2,695.54290	0.26955	2,268.587	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,680.58720		0.36806	0.10076	3,328.54290	0.33285	3,680.587	14.76	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.86922		102.74327		7.89078	102.60635			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	185.94000		0.18594		322.86000	0.32286	185.940		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	122.26000		0.12226		259.18000	0.25918	122.260		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	58.62000		0.05862		195.54000	0.19554	58.620		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.96865		100.17601		7.99115	100.03693			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,378.64000		2.37864		2,517.72000	2.51772	2,378.640		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,314.89000		2.31489		2,453.97000	2.45397	2,314.890		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,251.19000		2.25119		2,390.27000	2.39027	2,251.190		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.15191		116.50161		6.17543	116.46390		2.23	29,125,402.50	250	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	101.89000		0.10189		104.62000	0.10462	101.890	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	927.03000		0.92703		967.47000	0.96747	927.030	2.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.65	Call	105.17000	0.10517	107.87000	0.10787	105.170	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	914.11000	0.91411	954.52000	0.95452	914.110	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	108.52000	0.10852	111.19000	0.11119	108.520	2.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	901.27000	0.90127	941.65000	0.94165	901.270	2.18	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.32275	111.22391	6.35143	111.18523		2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	110.52000	0.11052	109.53000	0.10953	110.520	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,654.17000	1.65417	1,691.86000	1.69186	1,654.170	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	112.53000	0.11253	111.50000	0.11150	112.530	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,642.42000	1.64242	1,680.07000	1.68007	1,642.420	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	114.57000	0.11457	113.50000	0.11350	114.570	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,630.70000	1.63070	1,668.31000	1.66831	1,630.700	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.51170	112.74179	6.54405	112.70634		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	803.56000	0.80356	789.47000	0.78947	803.560	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	553.71000	0.55371	575.07000	0.57507	553.710	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	809.64000	0.80964	795.46000	0.79546	809.640	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	548.87000	0.54887	570.14000	0.57014	548.870	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	816.11000	0.81611	801.84000	0.80184	816.110	1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	544.42000	0.54442	565.60000	0.56560	544.420	1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.79657	107.50199	6.84339	107.46249		1.66	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	432.86000	0.43286	421.83000	0.42183	432.860	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	946.86000	0.94686	975.33000	0.97533	946.860	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	436.44000	0.43644	425.35000	0.42535	436.440	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	941.93000	0.94193	970.34000	0.97034	941.930	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	440.04000	0.44004	428.87000	0.42887	440.040	1.63	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	937.03000	0.93703	965.36000	0.96536	937.030	1.63	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.24602	119.14084	8.27765	118.86339		13.66	176,090,161.52	1,478	62,145.00
R186	On 06/02/2014	Bond Future	7.74	Call	805.37000	0.80537	811.25000	0.81125	805.370	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,371.30000	5.37130	5,654.63000	5.65463	5,371.300	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	826.50000	0.82650	831.89000	0.83189	826.500	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,299.83000	5.29983	5,582.67000	5.58267	5,299.830	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	848.03000	0.84803	852.92000	0.85292	848.030	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,228.85000	5.22885	5,511.19000	5.51119	5,228.850	13.47	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,170.44000	5.17044	5,034.49000	5.03449	5,170.440	13.92	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	856.53000	0.85653	998.03000	0.99803	856.530	13.92	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.34647	120.70534	8.37933	120.42372		14.04	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	788.78000	0.78878	779.93000	0.77993	788.780	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,306.95000	12.30695	12,579.72000	12.57972	12,306.950	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	801.92000	0.80192	792.79000	0.79279	801.920	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,222.35000	12.22235	12,494.84000	12.49484	12,222.350	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	815.23000	0.81523	805.83000	0.80583	815.230	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,138.03000	12.13803	12,410.25000	12.41025	12,138.030	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,480.60000	1.48060	1,456.28000	1.45628	1,480.600	13.69	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,073.95000	9.07395	9,331.25000	9.33125	9,073.950	13.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,800.02000	3.80002	3,723.05000	3.72305	3,800.020	13.95	2,378,812.52	626	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,632.29000	4.63229	4,836.94000	4.83694	4,632.290	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,878.99000	4.87899	4,779.12000	4.77912	4,878.990	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,571.33000	3.57133	3,753.08000	3.75308	3,571.330	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,448.41000	7.44841	7,300.87000	7.30087	7,448.410	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,021.75000	2.02175	2,155.83000	2.15583	2,021.750	14.27	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,893.10000	8.89310	8,722.89000	8.72289	8,893.100	14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.25	Put	1,484.32000		1.48432		1,595.73000	1.59573	1,484.320	14.39	929,184.32	626	8,000.00
R186	On 07/08/2014	Bond Future			8.44343		117.06143		8.47704	116.77988		13.59	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,743.01000		5.74301		5,933.33000	5.93333	5,743.010	13.51	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,445.51000		4.44551		4,354.28000	4.35428	4,445.510	13.51	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,484.42000		4.48442		4,392.47000	4.39247	4,484.420	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,696.74000		5.69674		5,886.34000	5.88634	5,696.740	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,523.52000		4.52352		4,430.84000	4.43084	4,523.520	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,650.74000		5.65074		5,839.61000	5.83961	5,650.740	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,250.99000		7.25099		7,112.94000	7.11294	7,250.990	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,346.57000		3.34657		3,490.07000	3.49007	3,346.570	13.80	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.54092		118.69003		8.57625	118.40081		13.00	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,259.61000		4.25961		4,170.19000	4.17019	4,259.610	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,613.88000		7.61388		7,813.68000	7.81368	7,613.880	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,294.34000		4.29434		4,204.30000	4.20430	4,294.340	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,563.30000		7.56330		7,762.48000	7.76248	7,563.300	12.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,328.78000		4.32878		4,238.12000	4.23812	4,328.780	12.80	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,512.52000		7.51252		7,711.08000	7.71108	7,512.520	12.80	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,600.84000		8.60084		8,444.94000	8.44494	8,600.840	13.20	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,599.55000		3.59955		3,732.87000	3.73287	3,599.550	13.20	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.93655		276.93655		276.92163	276.92163			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,053.45000		3.05345		3,068.37000	3.06837	3,053.450		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,063.45000		3.06345		3,078.37000	3.07837	3,063.450		0.00	0	0.00
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	3,073.45000		3.07345		3,088.37000	3.08837	3,073.450		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			4.84425		104.48029		4.86029	104.46660		1.17	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	401.36000		0.40136		396.65000	0.39665	401.360	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	64.51000		0.06451		73.49000	0.07349	64.510	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	407.98000		0.40798		403.13000	0.40313	407.980	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	62.64000		0.06264		71.48000	0.07148	62.640	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	414.54000		0.41454		409.54000	0.40954	414.540	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	60.71000		0.06071		69.40000	0.06940	60.710	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.65576		105.85229		4.67932	105.83799		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	276.54000		0.27654		272.47000	0.27247	276.540	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	225.44000		0.22544		235.67000	0.23567	225.440	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	279.78000		0.27978		275.65000	0.27565	279.780	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	222.62000		0.22262		232.79000	0.23279	222.620	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	283.03000		0.28303		278.84000	0.27884	283.030	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	219.81000		0.21981		229.92000	0.22992	219.810	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.02827		102.88750		4.05858	102.87646		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	519.65000		0.51965		512.22000	0.51222	519.650	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	62.41000		0.06241		66.02000	0.06602	62.410	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	522.53000		0.52253		515.07000	0.51507	522.530	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	61.68000		0.06168		65.26000	0.06526	61.680	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	525.41000		0.52541		517.92000	0.51792	525.410	0.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.31	Put	60.96000		0.06096		64.51000	0.06451	60.960	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			213.76610		213.76610		213.75242	213.75242			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	4,776.10000		4.77610		4,762.42000	4.76242	4,776.100		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	4,766.10000		4.76610		4,752.42000	4.75242	4,766.100		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	4,756.10000		4.75610		4,742.42000	4.74242	4,756.100		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			6.93259		107.50812		6.95493	107.43645		4.69	193,514,616.00	1,800	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	31.78000		0.03178		35.19000	0.03519	31.780	4.56	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,244.89000		3.24489		3,319.97000	3.31997	3,244.890	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	70.48000		0.07048		75.41000	0.07541	70.480	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,652.89000		2.65289		2,729.49000	2.72949	2,652.890	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	73.35000		0.07335		78.36000	0.07836	73.350	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,622.69000		2.62269		2,699.37000	2.69937	2,622.690	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	76.31000		0.07631		81.39000	0.08139	76.310	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,592.59000		2.59259		2,669.34000	2.66934	2,592.590	4.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	610.42000		0.61042		607.70000	0.60770	610.420	4.67	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	908.11000		0.90811		977.06000	0.97706	908.110	4.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.07123		104.75971		7.09565	104.68665		4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	139.17000		0.13917		139.41000	0.13941	139.170	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,219.97000		4.21997		4,293.27000	4.29327	4,219.970	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	142.11000		0.14211		142.32000	0.14232	142.110	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,191.53000		4.19153		4,264.80000	4.26480	4,191.530	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	145.10000		0.14510		145.28000	0.14528	145.100	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,163.14000		4.16314		4,236.38000	4.23638	4,163.140	4.68	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	925.86000		0.92586		912.55000	0.91255	925.860	4.75	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,620.80000		1.62080		1,680.55000	1.68055	1,620.800	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,801.08000		1.80108		1,772.31000	1.77231	1,801.080	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	822.79000		0.82279		867.08000	0.86708	822.790	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.21001		106.18909		7.23542	106.11855		4.44	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,023.14000		1.02314		1,007.51000	1.00751	1,023.140	4.36	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,057.22000		2.05722		2,112.13000	2.11213	2,057.220	4.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,384.40000		1.38440		1,430.52000	1.43052	1,384.400	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,606.27000		1.60627		1,581.85000	1.58185	1,606.270	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,371.39000		1.37139		1,417.29000	1.41729	1,371.390	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,620.96000		1.62096		1,596.32000	1.59632	1,620.960	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,635.72000		1.63572		1,610.87000	1.61087	1,635.720	4.42	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,358.47000		1.35847		1,404.16000	1.40416	1,358.470	4.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.36908		103.50557		7.39833	103.43072		4.32	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,062.72000		1.06272		1,044.23000	1.04423	1,062.720	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,428.41000		2.42841		2,484.77000	2.48477	2,428.410	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,072.58000		1.07258		1,053.93000	1.05393	1,072.580	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,412.25000		2.41225		2,468.45000	2.46845	2,412.250	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,082.51000		1.08251		1,063.70000	1.06370	1,082.510	4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,396.16000		2.39616		2,452.20000	2.45220	2,396.160	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

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/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			9.14178		94.13342		9.17338	93.84770			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,032.41000		2.03241		1,746.69000	1.74669	2,032.410		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	2,119.84000		2.11984		1,834.12000	1.83412	2,119.840		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	2,207.13000		2.20713		1,921.41000	1.92141	2,207.130		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			9.24248		95.36948		9.27514	95.07956			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,123.78000		1.12378		833.86000	0.83386	1,123.780		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,210.98000		1.21098		921.06000	0.92106	1,210.980		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	1,298.04000		1.29804		1,008.12000	1.00812	1,298.040		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			9.34245		92.41303		9.37581	92.12233			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	2,704.42000		2.70442		2,995.12000	2.99512	2,704.420		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,612.98000		2.61298		2,903.68000	2.90368	2,612.980		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	2,521.68000		2.52168		2,812.38000	2.81238	2,521.680		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.18153		104.43529		7.19823	104.36646		6.83	110,701,407.40	1,060	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	129.98000		0.12998		141.06000	0.14106	129.980		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,457.67000		3.45767		3,537.58000	3.53758	3,457.670		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	134.53000		0.13453		145.77000	0.14577	134.530		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,419.37000		3.41937		3,499.44000	3.49944	3,419.370		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	139.20000		0.13920		150.61000	0.15061	139.200		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,381.21000		3.38121		3,461.45000	3.46145	3,381.210		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.30550		105.80672		7.32342	105.73655		6.61	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	254.93000		0.25493		258.35000	0.25835	254.930		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,362.08000		5.36208		5,435.67000	5.43567	5,362.080		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	259.77000		0.25977		263.19000	0.26319	259.770		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,325.37000		5.32537		5,398.96000	5.39896	5,325.370		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	264.69000		0.26469		268.10000	0.26810	264.690		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,288.75000		5.28875		5,362.33000	5.36233	5,288.750		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.42783		103.21918		7.44606	103.15149		6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,167.26000		2.16726		2,219.04000	2.21904	2,167.260		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,212.46000		2.21246		2,196.55000	2.19655	2,212.460		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,231.45000		2.23145		2,215.36000	2.21536	2,231.450		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,149.14000		2.14914		2,200.74000	2.20074	2,149.140		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,250.53000		2.25053		2,234.26000	2.23426	2,250.530		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,131.12000		2.13112		2,182.54000	2.18254	2,131.120		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,912.14000		2.91214		2,889.81000	2.88981	2,912.140		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,614.23000		1.61423		1,659.59000	1.65959	1,614.230		0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.55646		104.65509		7.57695	104.58317		6.54	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,663.65000		1.66365		1,650.77000	1.65077	1,663.650		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,676.66000		3.67666		3,735.70000	3.73570	3,676.660		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,677.56000		1.67756		1,664.55000	1.66455	1,677.560		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,654.62000		3.65462		3,713.53000	3.71353	3,654.620		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,691.54000		1.69154		1,678.40000	1.67840	1,691.540		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,632.65000		3.63265		3,691.43000	3.69143	3,632.650		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,400.41000		3.40041		3,372.56000	3.37256	3,400.410		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,892.03000		1.89203		1,936.10000	1.93610	1,892.030		0.00	0	1,270.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 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			7.47510		99.47042		7.49688	99.36838		8.66	0.00	0	22,112.00
R207	On 06/02/2014	Bond Future	6.64	Call	161.81000		0.16181		173.31000	0.17331	161.810	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,173.12000		4.17312		4,286.66000	4.28666	4,173.120	8.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	167.07000		0.16707		178.70000	0.17870	167.070	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,129.18000		4.12918		4,242.85000	4.24285	4,129.180	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	172.46000		0.17246		184.23000	0.18423	172.460	8.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,085.41000		4.08541		4,199.22000	4.19922	4,085.410	8.46	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.59603		100.77659		7.61911	100.67282		8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	269.30000		0.26930		271.32000	0.27132	269.300	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,850.84000		6.85084		6,956.63000	6.95663	6,850.840	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	274.29000		0.27429		276.29000	0.27629	274.290	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,807.17000		6.80717		6,912.94000	6.91294	6,807.170	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	279.36000		0.27936		281.33000	0.28133	279.360	8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,763.60000		6.76360		6,869.34000	6.86934	6,763.600	8.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.71544		98.51132		7.73908	98.40946		8.33	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,558.31000		2.55831		2,529.33000	2.52933	2,558.310	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,668.07000		2.66807		2,740.95000	2.74095	2,668.070	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,646.32000		2.64632		2,718.93000	2.71893	2,646.320	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,579.72000		2.57972		2,550.47000	2.55047	2,579.720	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,601.22000		2.60122		2,571.71000	2.57171	2,601.220	8.32	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,624.68000		2.62468		2,697.03000	2.69703	2,624.680	8.32	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.83400		99.88185		7.85980	99.77541		8.28	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,166.11000		2.16611		2,141.05000	2.14105	2,166.110	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,231.86000		4.23186		4,313.24000	4.31324	4,231.860	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,182.98000		2.18298		2,157.72000	2.15772	2,182.980	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,206.39000		4.20639		4,287.57000	4.28757	4,206.390	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,199.93000		2.19993		2,174.48000	2.17448	2,199.930	8.15	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,181.02000		4.18102		4,262.01000	4.26201	4,181.020	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			7.64089		97.64313		7.65740	97.55635		9.58	10,057,242.39	103	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	126.19000		0.12619		139.11000	0.13911	126.190	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,012.95000		5.01295		5,112.65000	5.11265	5,012.950	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	130.59000		0.13059		143.73000	0.14373	130.590	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,961.44000		4.96144		5,061.36000	5.06136	4,961.440	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	135.29000		0.13529		148.66000	0.14866	135.290	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,910.27000		4.91027		5,010.42000	5.01042	4,910.270	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.74897		95.52937		7.76634	95.44105		9.75	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	252.86000		0.25286		257.86000	0.25786	252.860	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,045.14000		8.04514		8,138.46000	8.13846	8,045.140	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	257.81000		0.25781		262.83000	0.26283	257.810	9.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Put	7,994.08000		7.99408		8,087.42000	8.08742	7,994.080	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	262.84000		0.26284		267.88000	0.26788	262.840	9.48	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,943.12000		7.94312		8,036.48000	8.03648	7,943.120	9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.85423		96.83285		7.87179	96.74653		9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,977.18000		2.97718		3,044.85000	3.04485	2,977.180	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,660.63000		2.66063		2,641.98000	2.64198	2,660.630	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,684.71000		2.68471		2,665.83000	2.66583	2,684.710	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,951.89000		2.95189		3,019.33000	3.01933	2,951.890	9.11	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,708.91000		2.70891		2,689.80000	2.68980	2,708.910	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,926.76000		2.92676		2,993.97000	2.99397	2,926.760	9.12	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,979.39000		3.97939		3,948.54000	3.94854	3,979.390	9.26	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,913.49000		1.91349		1,968.96000	1.96896	1,913.490	9.26	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.96377		94.78327		7.98285	94.69272		9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,137.97000		2.13797		2,121.42000	2.12142	2,137.970	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,665.78000		4.66578		4,739.78000	4.73978	4,665.780	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,156.47000		2.15647		2,139.74000	2.13974	2,156.470	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,635.25000		4.63525		4,709.07000	4.70907	4,635.250	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,175.07000		2.17507		2,158.17000	2.15817	2,175.070	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,604.84000		4.60484		4,678.49000	4.67849	4,604.840	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,668.74000		4.66874		4,630.48000	4.63048	4,668.740	9.29	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,164.11000		2.16411		2,216.40000	2.21640	2,164.110	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			9.04815		75.72464		9.07965	75.48953		19.82	3,937,681.28	52	23,430.00
R209	On 06/02/2014	Bond Future	8.54	Call	817.42000		0.81742		826.10000	0.82610	817.420	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,778.74000		4.77874		5,022.53000	5.02253	4,778.740	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	836.85000		0.83685		845.13000	0.84513	836.850	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,717.04000		4.71704		4,960.43000	4.96043	4,717.040	19.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	856.61000		0.85661		864.47000	0.86447	856.610	19.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,655.81000		4.65581		4,898.78000	4.89878	4,655.810	19.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.14012		73.57465		9.17261	73.33612		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	677.07000		0.67707		670.88000	0.67088	677.070	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,314.48000		11.31448		11,546.82000	11.54682	11,314.480	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	688.41000		0.68841		682.01000	0.68201	688.410	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,235.16000		11.23516		11,467.29000	11.46729	11,235.160	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	699.90000		0.69990		693.27000	0.69327	699.900	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,156.13000		11.15613		11,388.03000	11.38803	11,156.130	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,662.35000		5.66235		5,551.66000	5.55166	5,662.350	20.54	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,192.04000		2.19204		2,319.88000	2.31988	2,192.040	20.54	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,193.11000		6.19311		6,073.08000	6.07308	6,193.110	20.62	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,912.48000		1.91248		2,030.98000	2.03098	1,912.480	20.62	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,646.82000		6.64682		6,519.13000	6.51913	6,646.820	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,702.35000		1.70235		1,813.19000	1.81319	1,702.350	20.68	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.22911		74.57863		9.26223	74.33929		19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,092.35000		4.09235		4,017.33000	4.01733	4,092.350	19.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,482.99000		5.48299		5,647.31000	5.64731	5,482.990	19.84	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,125.14000		4.12514		4,049.54000	4.04954	4,125.140	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,441.20000		5.44120		5,604.94000	5.60494	5,441.200	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,158.05000		4.15805		4,081.87000	4.08187	4,158.050	19.85	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,399.65000		5.39965		5,562.81000	5.56281	5,399.650	19.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future			9.31907		72.47116		9.35352	72.22614		20.03	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,347.98000		4.34798		4,267.26000	4.26726	4,347.980	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,755.78000		6.75578		6,920.08000	6.92008	6,755.780	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,378.97000		4.37897		4,297.75000	4.29775	4,378.970	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,711.77000		6.71177		6,875.57000	6.87557	6,711.770	19.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,410.08000		4.41008		4,328.35000	4.32835	4,410.080	19.79	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,667.99000		6.66799		6,831.28000	6.83128	6,667.990	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			161.36493		161.36493		161.35485	161.35485			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	125.07000		0.12507		135.15000	0.13515	125.070		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	135.07000		0.13507		145.15000	0.14515	135.070		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	145.07000		0.14507		155.15000	0.15515	145.070		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			129.05608		129.05608		129.05430	129.05430			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	66.08000		0.06608		64.30000	0.06430	66.080		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	56.08000		0.05608		54.30000	0.05430	56.080		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
R211	On 06/02/2014	Bond Future	129.01	Call	46.08000		0.04608		44.30000	0.04430	46.080		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			131.28571		131.28571		131.52018	131.52018			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	1,704.29000		1.70429		1,469.82000	1.46982	1,704.290		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	1,714.29000		1.71429		1,479.82000	1.47982	1,714.290		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	1,724.29000		1.72429		1,489.82000	1.48982	1,724.290		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			8.85729		86.98141		8.88381	86.77840		17.72	4,783,977.55	55	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	723.54000		0.72354		742.98000	0.74298	723.540	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,242.88000		5.24288		5,465.33000	5.46533	5,242.880	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	741.35000		0.74135		760.63000	0.76063	741.350	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,178.01000		5.17801		5,400.30000	5.40030	5,178.010	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	759.48000		0.75948		778.58000	0.77858	759.480	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,113.57000		5.11357		5,335.68000	5.33568	5,113.570	17.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.95275		84.58616		8.98014	84.38014		18.39	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	727.08000		0.72708		726.77000	0.72677	727.080	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,533.09000		11.53309		11,738.80000	11.73880	11,533.090	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	738.77000		0.73877		738.32000	0.73832	738.770	17.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Put	11,455.08000		11.45508		11,660.65000	11.66065	11,455.080	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	750.60000		0.75060		750.00000	0.75000	750.600	17.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,377.33000		11.37733		11,582.75000	11.58275	11,377.330	17.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.04641		85.74027		9.07428	85.53427		17.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,187.68000		4.18768		4,131.35000	4.13135	4,187.680	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,736.84000		5.73684		5,886.51000	5.88651	5,736.840	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,694.09000		5.69409		5,843.28000	5.84328	5,694.090	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,220.94000		4.22094		4,164.13000	4.16413	4,220.940	17.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,254.34000		4.25434		4,197.05000	4.19705	4,254.340	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,651.57000		5.65157		5,800.28000	5.80028	5,651.570	17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.14271		83.39474		9.17184	83.18316		17.92	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,576.74000		4.57674		4,511.95000	4.51195	4,576.740	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,822.99000		6.82299		6,969.78000	6.96978	6,822.990	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,608.63000		4.60863		4,543.41000	4.54341	4,608.630	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,779.27000		6.77927		6,925.63000	6.92563	6,779.270	17.74	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,640.63000		4.64063		4,574.99000	4.57499	4,640.630	17.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,735.75000		6.73575		6,881.69000	6.88169	6,735.750	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			9.15408		76.52091		9.19072	76.23843		21.19	0.00	0	5,155.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,832.59000		1.83259		1,803.32000	1.80332	1,832.590	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,120.25000		3.12025		3,373.46000	3.37346	3,120.250	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,865.23000		1.86523		1,834.79000	1.83479	1,865.230	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,073.33000		3.07333		3,325.37000	3.32537	3,073.330	21.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,898.22000		1.89822		1,866.58000	1.86658	1,898.220	21.07	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,026.91000		3.02691		3,277.75000	3.27775	3,026.910	21.07	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.24391		74.24096		9.28168	73.95454		21.79	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,139.05000		3.13905		3,067.00000	3.06700	3,139.050	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,114.55000		5.11455		5,328.92000	5.32892	5,114.550	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,171.61000		3.17161		3,098.76000	3.09876	3,171.610	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,067.63000		5.06763		5,281.20000	5.28120	5,067.630	21.66	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,204.36000		3.20436		3,130.70000	3.13070	3,204.360	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,021.03000		5.02103		5,233.79000	5.23379	5,021.030	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			9.21556		99.13887		9.24715	98.82702			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	1,257.86000		1.25786		1,569.71000	1.56971	1,257.860		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	1,156.59000		1.15659		1,468.44000	1.46844	1,156.590		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	1,055.51000		1.05551		1,367.36000	1.36736	1,055.510		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.30787		96.01894		9.34050	95.70257			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	2,670.97000		2.67097		2,987.34000	2.98734	2,670.970		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	2,568.84000		2.56884		2,885.21000	2.88521	2,568.840		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	2,466.90000		2.46690		2,783.27000	2.78327	2,466.900		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,752.37000		20,752.37000		20,619.92000	20,619.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											1,281,720,074.08	63,612	2 044 443.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.65500	105.11675	6.65500	105.09774			0.00	0	2,200,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.35000	106.10472	8.35000	106.08074			0.00	0	4,001,200,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	50,000,000.00
AB013	On 21/11/2018	Spot Bond			9.21500	97.07741	9.21500	97.05326			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95500	103.22938	6.95500	103.20989			0.00	0	470,000,000.00
AB07	On 07/03/2014	Spot Bond			5.43000	103.21764	5.43000	103.20246			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.50000	106.43699	8.50000	106.41251			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.02548	0.84000	136.00136			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.39500	127.57481	2.39500	127.56647			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.41500	107.76046	7.41500	107.73878			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			6.68000	104.22458	6.68000	104.20566			39,278,400,000,000.00	5,880,000,000	1,498,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	130.70968		5.29000	130.67095			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.09500	126.12193		3.09500	126.09179			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.39956		2.79000	117.37252			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	101.18290		4.44000	101.15524			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.85000	103.21128		5.85000	103.16348			0.00	0	7,500,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.90000	116.77405		10.90000	116.74037			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	110.23628		4.09000	110.20708			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	37.69348		100.00000	37.60013			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.13500	163.49179		2.13500	163.45705			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.33157		2.76000	154.29615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.16500		165.15481		2.16500	165.11963			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.11500		168.61408		2.11500	168.57833			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.89625		73.17411		7.89625	73.15888			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.89625		73.17411		7.89625	73.15888			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.22000		102.39955		6.22000	102.38241			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	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94500		114.09346		6.94500	114.07195			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.84000		92.81244		2.84000	92.80533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.77000		98.58290		2.77000	98.57545			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.71500		111.39270		2.71500	111.38444			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45000		91.27909		9.45000	91.26345			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	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.68000		105.99766		9.68000	105.97927			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.62500		106.38331		9.62500	106.35408			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.78500		90.71027		8.78500	90.68884			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		105.64417		9.72000	105.60021			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		8.20000	108.45714		8.20000	108.43306			0.00	0	70,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.60500	103.28791		6.60500	103.26937			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.78000	97.60982		8.78000	97.58678			0.00	0	60,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.88000	94.67808		9.88000	94.65286			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.30500	106.60954		7.30500	106.58840			0.00	0	1,520,000,000.00
ABSI1	On 11/06/2014	Spot Bond		1.54000	128.10134		1.54000	128.07622			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20500	129.52686		2.20500	129.51906			0.00	0	29,700,000.00
ABSI3	On 31/01/2017	Spot Bond		0.78000	124.72132		0.78000	124.69945			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.00000	125.19774		2.00000	125.17167			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.71984		100.00000	35.63330			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.10500	107.22182		11.10500	107.18982			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.25180		100.00000	2.80786			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.42177		100.00000	16.73613			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.35473		11.00000	60.33747			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	13.42177		100.00000	10.71112			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	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
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23500	103.38331	9.23500	105.96731			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20500	103.66058	7.20500	103.64029			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.53973		10.23000	102.51148			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.29000	102.15819		9.29000	102.13284			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.75364		1.75000	109.73150			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.83500	98.47895		7.83500	98.45816			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.27000	103.54960		8.27000	103.52642			0.00	0	70,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.32000	116.13707		9.32000	116.10801			0.00	0	110,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	67.15298		100.00000	66.99030			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.02500	110.78906		7.02500	110.76794			0.00	0	4,640,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	63.95984		100.00000	63.80489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.10103		100.00000	13.07187			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02000		151.28928		3.02000	151.25351			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.94727		4.79000	101.93399			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.76000		106.11990		8.76000	106.09491			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		98.39146		100.00000	98.13117			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.40000		106.29123		9.40000	106.23876			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.90500		110.37526		6.90500	110.35467			0.00	0	4,700,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66000		103.43129		6.66000	103.41267			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.65000		106.21928		8.65000	106.19456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.81920	105.87471		10.81920	105.84400			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.71110	103.59470		10.71110	103.56494			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.76226	103.47454		10.76226	103.44468			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.81506	103.47779		10.81506	103.44778			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.87771	102.27897		11.87771	102.24645			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.06920	102.30303		11.06920	102.27268			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.98080	104.61039		10.98080	104.57960			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.71110	103.59470		10.71110	103.56494			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.95604	103.78710		10.95604	103.75662			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18114	96.94699		10.18114	96.92051			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	100,000,000.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.40035	102.63031		10.40035	102.60167			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.42500	101.47485		11.42500	101.44379			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.35000	67.36370		11.35000	67.34322			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.31448		12.22500	78.28886			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.16000		64.37268		11.16000	64.35990			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.81920		106.43437		13.81920	106.39509			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18027		103.80343		15.18027	103.76141			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07610		103.50000		14.07610	103.46110			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.24159		100.00000	12.21837			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.74742		100.00000	22.69232			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.70271		100.00000	20.65256			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.77946		100.00000	12.74849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.77946	100.00000	12.74849				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.45097	100.00000	15.41354				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.38800	100.00000	13.35557				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		80.28482	100.00000	80.11826				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500		105.24281	2.10500	105.23683				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		96.81831	8.24000	96.79731				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		98.15776	8.24000	98.13647				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		97.27728	8.62500	97.25472				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
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	100.00000				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		88.03828	100.00000	87.82816				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.85000		99.02840	7.85000	99.00733				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.93555		100.00000	9.91148			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.20000	103.98668		8.20000	103.96360			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.56613		100.00000	5.55235			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.56613		100.00000	5.55235			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.00500	106.30295		6.00500	106.28586			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		25.00000		100.00000	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.73931		100.00000	15.70119			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.48000	107.11826		6.48000	107.09939			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.30000	113.68123		9.30000	113.65268			0.00	0	2,600,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.00000	104.44804		9.00000	104.42264			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.07000	104.14503		11.07000	104.11403			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.32000	105.27199		11.32000	105.24050			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.19000	101.53732		9.19000	101.51211			0.00	0	90,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.76000	100.69940		11.76000	100.66814			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.11000	93.57826		10.11000	93.55277			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.07000	121.25097		10.07000	121.21843			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.92000	111.14053		9.92000	111.11096			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.26000	116.02524		9.26000	115.99623			0.00	0	3,000,400,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.55000	103.69519		11.55000	103.66303			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	92.52171		100.00000	92.29659			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	92.52171		100.00000	92.29659			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	92.52171		100.00000	92.29659			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	92.52171		100.00000	92.29659			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.71767		10.11000	104.68962			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.89034		2.76000	100.88282			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.81351		3.14000	111.78674			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.50989		8.25000	102.48700			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	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.86075		3.10000	119.83208			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.63689		2.40000	119.61057			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00500		102.75810		8.00500	102.73595			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05500		102.89783		8.05500	102.87551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond		8.05500	102.89783		8.05500	102.87551			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.10500	101.74855		8.10500	101.72634			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	83.28579		100.17539	69.74759			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.97348		9.35000	102.94791			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.97348		9.35000	102.94791			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.09000	104.54188	9.09000	104.51621				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.73000	95.52120		10.73000	95.50265			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.25000	94.96569		11.25000	94.94637			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.80056		8.80500	102.78843			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	6.31499		100.00000	6.25000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.26493		7.01000	37.25788			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		97.27728		8.62500	97.25472			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.24000		32.09353		8.24000	32.08657			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.24000		32.49284		8.24000	32.48579			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500		111.13041		8.55500	111.10470			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.65000		101.63618		8.65000	101.61254			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000		113.64944		10.02000	113.61891			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.90500		105.53438		7.90500	105.51190			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000		108.60291		9.61000	108.57476			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04000		96.39181		10.04000	96.36588			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000		96.65976		10.97000	96.63140			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97000		89.55422		10.97000	89.52794			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.47000	91.57734		12.47000	91.55707			0.00	0	20,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.44091		100.00000	10.40759			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.92500	98.81475		7.92500	98.80052			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.78500	118.71093		6.78500	118.68917			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.23500	109.20796		8.23500	109.18401			131,760,000,000.00	16,000,000	4,218,000,000.00
DV23	On 27/02/2023	Spot Bond	8.67000	111.40669		8.67000	111.38100			112,710,000,000.00	13,000,000	9,601,002,800.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.86500	133.79133		7.86500	133.76328			133,838,705,000.00	17,017,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.34309		0.10000	104.34281			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.23856		2.18000	115.21389			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.21000	102.56590		2.21000	102.54386			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.29000	102.49223		2.29000	102.46382			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.51000	109.20462		9.51000	109.17705			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.36000	109.95711		9.36000	109.92932			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.02000	101.44470		10.02000	101.41730			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.62500	90.12041		10.62500	90.09464			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	81.63265		100.00000	81.44796			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	98.53600		100.00000	98.28463			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	86.18491		100.00000	85.99253			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.41892		3.00000	127.38879			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.96500	108.71898		10.96500	108.68745			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.68000		84.81980		9.68000	84.79777			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43500		104.44711		6.43500	104.42894			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.47500		107.99858		7.47500	107.97681			0.00	0	17,735,255,000.00
ES23	On 25/01/2023	Spot Bond	8.33500		114.47865		8.33500	114.45326			100,020,000,000.00	12,000,000	25,126,000,000.00
ES26	On 02/04/2026	Spot Bond	8.83500		94.38924		8.83500	94.36682			5,371,680,000,000.00	608,000,000	9,348,936,100.00
ES33	On 15/09/2033	Spot Bond	9.65000		83.15587		9.68000	82.91103			5,876,850,000,000.00	609,000,000	47,333,200,000.00
ES42	On 25/04/2042	Spot Bond	9.88000		88.22599		9.88000	88.20261			0.00	0	14,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.50425		100.00000	11.47637			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.19534		100.00000	11.16822			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.90500	103.84402		6.90500	103.82456			34,525,000,000,000.00	5,000,000,000	3,340,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.16000	101.62418		9.16000	101.59931			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.96000	109.89128		10.96000	109.85925			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	125.95072		2.10000	125.92414			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.23500	129.21628		2.23500	129.20838			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.55000	97.53764		2.55000	97.50247			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.75000	98.81504		2.75000	98.80762			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.60500	113.21175		2.60500	113.20369			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.21500	113.62915		7.21500	113.60691			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.02200	58.51279		8.02200	58.50042			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49300	37.36536		9.49300	37.35608			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.10153		9.73000	36.09235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	99.97931			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	99.97931			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	99.98337			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.78486		100.09221	12.55669			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.01774		13.22500	53.99822			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.79500	88.38147		3.79500	88.35881			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		100.00000	11.32195		100.00000	10.68478			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	120.15068		3.34000	120.13987			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	110.06646		3.32000	110.05662			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.16739		1.12000	99.16437			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	107.09077		3.34000	107.08113			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.90483		2.10000	104.89888			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.88881		2.17000	103.88271			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.05732		100.00000	8.03758			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.18420		100.00000	14.13893			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		141.79540		4.24000	141.75709			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	300,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74500		124.07049		2.74500	124.06119			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24500		129.11295		2.24500	129.10503			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96500		121.92693		2.96500	121.91707			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		103.10702		2.47000	103.10014			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		127.71258		2.00000	127.68599			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89000		93.05752		2.89000	93.03591			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.56639		104.97509	14.52871			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.42384		101.07593	18.37778			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.20643		100.44759	11.17857			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.95197		100.76967	16.90971			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		103.24246		2.43500	103.21968			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.51000		95.85109		2.51000	95.84459			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.54000		95.57025		2.54000	95.56369			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44500		127.06699		2.44500	127.05850			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	50,000,000.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		104.39852		5.78000	104.38210			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.11500		105.41024		6.11500	105.39271			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.17500		104.12009		7.17500	104.09982			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71000		104.75613		7.71000	104.73423			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.92000		111.18740		7.92000	111.16367			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500		103.02360		8.52500	102.99985			0.00	0	90,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.80000		107.94500		8.80000	107.89499			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.45000		92.06333		9.45000	92.03985			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66000		107.56477		9.66000	107.53689			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51500		95.10454		10.51500	95.07806			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55500		78.20820		10.55500	78.18611			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.00000		103.16075		9.00000	103.13580			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	6,400.00
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		9,424,200,000,000,000.00	94,242,000,000	84,242,000,000.00	
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	9,400,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	5,056,790,500	5,056,790,500.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.59293	103.16232		7.59293	103.14124			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.94607	103.21098		7.94607	103.18892			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.39687	103.27842		8.39687	103.25510			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.00500	112.57316		8.00500	112.54915			0.00	0	2,920,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01500	131.51478		2.01500	131.50753			0.00	0	8,893,300,000.00
HWAY24	On 07/12/2024	Spot Bond		1.99500	134.55965		1.99500	134.55231			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.57500	100.64956		9.57500	100.62398			0.00	0	704,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.59500	100.42879		9.59500	100.40322			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	43.27201		100.00000	43.07963			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	12.59485		100.00000	12.53886			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	64.37270		100.00000	63.88953			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	35.87627		100.00000	35.60700			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.79532		100.00000	21.63172			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	11.08044		100.00000	10.99727			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83000	110.73505		1.83000	110.71250			668,682,000,000.00	365,400,000	84,892,424,800.00
I2038	On 31/01/2038	Spot Bond		2.29000	108.20151		2.29000	108.17814			1,919,020,000,000.00	838,000,000	48,060,271,900.00
I2046	On 31/03/2046	Spot Bond		2.41000	104.46279		2.41000	104.43982			14,520,250,000,000.00	6,025,000,000	74,435,373,700.00
I2050	On 31/12/2050	Spot Bond		2.37000	112.67812		2.37000	112.65353			1,788,402,000,000.00	754,600,000	39,359,962,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.10500	106.55635		7.10500	106.53579			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.73000	102.76441		6.73000	102.74576			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.60500	106.34835		7.60500	106.32643			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.35000	108.37439		8.35000	108.34990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	6.66000	101.96028		6.66000	101.94209			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.09000	112.87537		4.09000	112.84555			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.42500	104.77828		7.42500	104.75753			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.94000	105.74073		0.94000	105.73803			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.07000	106.11503		2.07000	106.10909			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.02000	104.53731		8.02000	104.51473			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,500,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.59000	97.61960		8.59000	97.59717			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.09500	94.63934		9.09500	94.61646			0.00	0	50,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.10000	86.26612		8.10000	86.24731			0.00	0	220,000,000.00
IBL50		On 02/08/2020	Spot Bond	9.14500	102.10408		9.14500	102.05553			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.36500	101.64422		7.36500	101.60496			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.37000	101.15753		8.37000	101.11335			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00290		100.00000	0.00289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.76000		104.65242		8.76000	104.60414			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.84473		5.00000	100.83105			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.84473		5.00000	100.83105			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.92390		5.00000	101.91022			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.84473		5.00000	100.83105			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.06689		4.00000	101.05584			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.39108		9.20000	109.36406			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	450,000,000	450,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.40439		100.00000	7.38606			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.10500		102.10112		9.10500	102.07601			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.26305		100.00000	6.24349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN230U	On 16/01/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000		99.74176	5.25000	99.72746				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.35000		99.63490	5.35000	99.62035				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000		99.53315	5.35000	99.51863				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000		99.43161	5.35000	99.41712				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000		99.33027	5.35000	99.31581				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000		99.22914	5.35000	99.21471				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000		99.11206	5.45000	99.09740				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		99.00950	5.45000	98.99486				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000		98.90714	5.45000	98.89254				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		98.80500	5.45000	98.79043				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81920		104.90486	10.81920	104.87443				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81920		102.75301	10.81920	102.72319				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.38014	6.50000	101.36232				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		100.00000	44.44444		100.00000	38.82580			0.00	0	8,300,000,000.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	86.43053		100.00000	86.23230			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.11500		103.57919		8.11500	103.55656			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13000		102.81061		6.13000	102.79363			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.50000		106.27396		8.50000	106.24951			0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28500		108.35181		8.28500	108.32778			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		98.14486		3.16000	98.13651			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.93000		95.20894		3.93000	95.18408			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.90000		89.73613		3.90000	89.71288			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.90000		89.66132		3.90000	89.63809			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,200,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.66000		108.79904		11.66000	108.76498			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.93000		94.19854		3.93000	94.17393			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.71315		5.25000	99.69885			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.35000		99.60581		5.35000	99.59127			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.50412		5.35000	99.48960			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.40263		5.35000	99.38815			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.30135		5.35000	99.28690			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.18586		5.35000	99.17144			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		99.08274		5.45000	99.06808			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		98.98023		5.45000	98.96561			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		98.87794		5.45000	98.86334			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	82.67189		100.00000	82.48776			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	82.88288		100.00000	82.63473			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.72062		100.00000	42.61712			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	380,000,000	380,000,000.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	46.37131		100.00000	46.02325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		49.48086	100.00000	49.10946				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		56.95799	100.00000	56.78016				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		140.87569	8.62000	140.84284				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.60000		99.81071	8.60000	99.78787				0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.75000		69.27899	8.75000	69.26269				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.24500		101.33875	9.24500	101.29006				0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.10500		99.49765	11.10500	99.46811				0.00	0	11,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		45.34208	100.00000	45.24145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		46.37131	100.00000	46.02325				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		87.32057	100.00000	87.11217				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		37.33632	100.00000	37.04667				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	1,000,000,000	500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		91.92195	100.00000	91.69499				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		87.55372	100.00000	87.34772				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		95.93359	100.00000	95.68824				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		52.61560	100.00000	52.48531				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.97515	100.00000	40.87588				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.69514	100.00000	16.65425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		40.75961	100.00000	40.65979				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.51000		103.80166	8.51000	103.77790				0.00	0	180,000,000.00
MCB3M	On 13/12/2014	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	100.00000				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	100.00000		34.71747	100.00000	33.94982				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.83500		103.63392	7.83500	103.61205				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.58000		107.31542	8.58000	107.29093				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.43500		107.75169	9.43500	107.72471				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.42000		103.75594	5.42000	103.74070				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.44500		103.54020	9.44500	105.95787				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.10500		104.47535	7.10500	104.45520				0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.76000		100.54652	8.76000	100.52284				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.18371	100.00000	9.14243				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.46000		100.53104	8.46000	100.50816				0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.55000		106.40908	6.55000	106.39044				0.00	0	450,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		93.83033	100.00000	93.58974				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.20500	107.19687		7.20500	107.17625			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.40500	109.61311		8.40500	109.58858			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.29303		100.89771	6.27766			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.37695		100.61875	6.36142			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	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.26385		100.00000	0.26321			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.26385		100.00000	0.26321			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.89000	96.87164		8.89000	96.84836			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.05500	101.70837		7.05500	101.67070			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.96500	105.21827		8.96500	105.16838			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.80500	108.80767		6.80500	108.78757			0.00	0	1,470,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.43000	116.39503		8.43000	116.36848			0.00	0	70,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.79500	32.86569		10.79500	32.85646			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35500	104.52396		7.35500	104.50322			0.00	0	340,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.52000	102.47433		6.52000	102.45633			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	150,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.55500	105.93564		7.55500	105.91393			0.00	0	2,450,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.05500	106.67238		8.05500	106.64911			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.68000	103.64357		5.68000	103.62756			0.00	0	3,070,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.85000	112.89001		11.85000	112.85411			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25500		159.76498		2.25500	159.73050			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49500		108.02093		8.49500	107.99651			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12500		106.91923		9.12500	106.89301			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32500		106.89924		9.32500	106.87247			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500		106.87953		9.52500	106.85219			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.55500		103.19717		6.55500	103.17906			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.25000		116.63827		8.25000	116.61237			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000		123.35548		8.69000	123.32650			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000		165.23731		2.15000	165.20214			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.30000	124.22671	9.30000	124.19569				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.29222	100.00000	16.25276				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.94000	100.00000	29.86747				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.33500	105.75917	6.33500	105.74105				0.00	0	107,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.69747	100.00000	9.67398				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	46.22480	100.00000	46.11282				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.10500		108.79089		6.10500	108.77283			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		96.22917		5.30000	96.21526			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.04000		38.82416		8.04000	38.81580			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.06500		115.62521		6.08500	115.57095		882,960,895,000,000.00	45,583,000,000	98,296,495,800.00	
R158	On 15/09/2015	Spot Bond	6.10500		115.55497		6.10500	115.53578			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.00500		90.24502		6.00500	90.23027			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.10500		121.92426		6.10500	121.90402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.93500	85.21872	5.93500	85.20495			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.19000	118.24457	8.22000	117.95201			4,881,698,101,098,000.00		96,055,934,200	48,130,039,400.00	
R187P	On 21/12/2026	Spot Bond	7.96000	36.24201	7.96000	36.23428			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.88000	33.88382	7.88000	33.87666			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.70000	274.83353	1.70000	274.77836			1,545,980,000,000.00		909,400,000	36,691,294,000.00	
R201	On 21/12/2014	Spot Bond	4.90500	103.69431	4.92000	103.66563			10,796,395,500,000.00		2,201,100,000	99,335,917,000.00	
R202	On 07/12/2033	Spot Bond	2.05000	212.14265	2.05000	212.09804			8,439,440,000,000.00		4,116,800,000	66,289,216,000.00	
R2023	On 28/02/2023	Spot Bond	7.81000	101.97036	7.83000	101.81967			3,054,815,896,000,000.00		91,141,600,000	69,698,864,200.00	
R203	On 15/09/2017	Spot Bond	6.85500	106.69937	6.87500	106.61272			2,442,614,730,000,000.00		56,326,000,000	20,646,952,000.00	
R2030	On 31/01/2030	Spot Bond	8.82500	98.09533	8.82500	98.02563			478,315,000,000,000.00		54,200,000,000	19,350,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.11500	97.37575	9.11500	97.35217			438,659,375,000,000.00		48,125,000,000	00,226,353,500.00	
R204	On 21/12/2018	Spot Bond	7.11500	103.64965	7.13000	103.56624			1,322,614,465,000,000.00		85,891,000,000	86,988,871,900.00	
R2048	On 28/02/2048	Spot Bond	9.19000	98.09360	9.19000	98.06925			92,768,455,000,000.00		10,094,500,000	18,694,300,000.00	
R206	On 15/01/2014	Spot Bond	5.20500	103.36675	5.23000	103.35016			106,182,000,000,000.00		20,400,000,000	54,924,000,000.00	
R207	On 15/01/2020	Spot Bond	7.41000	102.33376	7.43000	102.21761			3,469,584,300,000,000.00		68,230,000,000	161,224,111,900.00	
R208	On 31/03/2021	Spot Bond	7.58000	96.90857	7.59500	96.80837			1,031,819,920,000,000.00		36,124,000,000	76,551,309,500.00	
R209	On 31/03/2036	Spot Bond	8.99500	75.15501	9.02500	74.91073			1,121,072,036,000,000.00		24,632,800,000	65,175,500,000.00	
R210	On 31/03/2028	Spot Bond	2.01000	160.13953	2.01000	160.10603			1,704,078,000,000.00		847,800,000	22,783,398,600.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.57465	0.24000	129.55383			128,160,000,000.00		534,000,000	22,541,194,000.00	
R212	On 31/01/2022	Spot Bond	1.55000	131.93360	1.52500	132.14690			23,160,100,000,000.00		14,942,000,000	56,511,262,400.00	
R213	On 28/02/2031	Spot Bond	8.80000	86.32705	8.82500	86.11304			2,884,112,000,000,000.00		27,740,000,000	76,977,242,900.00	
R214	On 28/02/2041	Spot Bond	9.13000	75.71143	9.13000	75.69276			3,763,501,951,000,000.00		12,212,700,000	18,216,050,000.00	
R225C	On 15/03/2014	Spot Bond	4.79000	98.89683	4.79000	98.88399			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	4.90000	96.50537	4.90000	96.49247			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.16500	92.77657	6.16500	92.76101			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.00500	90.24502	6.00500	90.23027					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.92500	87.76663	5.92500	87.75247					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.93500	85.21872	5.93500	85.20495					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.96500	99.98640	4.96500	99.97280					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.98500	97.55499	4.98500	97.54187					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.93500	95.22914	4.93500	95.21646					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.07500	91.39934	6.07500	91.38439					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.94500	88.92942	5.94500	88.91519					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.92500	86.40429	5.92500	86.39051					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.98500	83.77153	5.98500	83.75803					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.87500	78.91757	6.87500	78.90299					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.92500	76.14747	6.92500	76.13331					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.16500	72.83481	7.16500	72.82080					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.14500	70.38370	7.14500	70.37020					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.12500	68.02823	7.12500	68.01521					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.11500	65.72617	7.11500	65.71362					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.40500	62.32378	7.40500	62.31140					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.38500	60.17985	7.38500	60.16793					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.53000	57.43134	7.53000	57.41974					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.50000	55.47572	7.50000	55.46456					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.47000	53.60221	7.47000	53.59147					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.44000	51.80697	7.44000	51.79663					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.40000	50.13227	7.40000	50.12232					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.36000	48.53047	7.36000	48.52088					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.16000	43.17100	8.16000	43.16157					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.12000		41.65446	8.12000	41.64540				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.08000		40.20667	8.08000	40.19797				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.04000		38.82416	8.04000	38.81580				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.00000		37.50364	8.00000	37.49560				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.96000		36.24201	7.96000	36.23428				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.92000		35.03632	7.92000	35.02889				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.88000		33.88382	7.88000	33.87666				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.78115	100.00000	13.74777				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.04010	100.00000	4.03031				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.06680		12.35000	107.03194			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.89501		100.00000	12.86377			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		84.49074		100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.51442		100.00000	1.51067			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.27872		100.00000	10.25382			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.15229		100.00000	15.11559			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.46539		100.00000	12.45013			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		27.39750		100.00000	27.19185			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.91000		107.23952		8.91000	107.21384			0.00	0	640,000,000.00
RW23	On 10/12/2023	Spot Bond	9.09000		97.19507		9.09000	97.14861			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.97500		89.10495		9.97500	89.05841			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40500		109.60923		7.40500	109.58722			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.95000		102.81274		8.95000	102.78800			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35500		103.71273		7.35500	103.69204			0.00	0	1,440,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.76000		100.34871		8.76000	100.32508			0.00	0	450,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.37704		1.84000	132.34998			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.56500		113.03116		7.56500	113.00799			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42500		113.26983		7.42500	113.24703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.35500	113.38943		7.35500	113.36681			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.30000	102.00915		8.30000	101.98624			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.50000	113.14189		7.50000	113.11888			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.46500	113.20157		7.46500	113.17866			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.95000	105.19851		7.95000	105.17585			0.00	0	100,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.26000	104.81853		9.26000	104.79261			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.87000	102.22454		9.87000	102.19734			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	300,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.65000	101.56283		8.65000	101.53906			0.00	0	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.81567		100.00000	6.75688			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.92000	95.21189		8.92000	95.18895			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	96.88084		9.31000	96.85648			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.28500	114.60550		7.28500	114.58322			0.00	0	1,400,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.27500	128.80355		2.27500	128.79554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.74073		0.94000	105.73803			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	8.69709		100.00000	8.67555			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.55986		0.00000	155.53588			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.22278		1.51000	111.20108			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.38014		6.50000	101.36232			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.93000	99.25552		8.93000	99.23182			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	11.16424		100.00000	11.08044			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.40500	108.60667		7.40500	108.58521			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.76000	101.21472		8.76000	101.16854			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.30000	102.00915		8.30000	101.98624			0.00	0	1,860,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.00000		103.45071	8.00000	103.42854				0.00	0	800,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	200,000,000	100,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.29000		95.63575	9.29000	95.61190				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	400,000,000	100,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.21800		88.60535	9.21800	88.58341				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.28000		88.30902	9.28000	88.28701				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.17500		102.44345	6.17500	102.42642				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.70500		96.35309	8.70500	96.33078				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.08000		102.70629	8.08000	102.68382				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.00500		113.99006	7.00500	113.96838				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.65000		101.78281	2.65000	101.75983				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.11000		99.53822	8.11000	99.52371				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.64000	106.25343		9.64000	106.20918			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05500	77.32237		10.05500	77.24977			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56500	112.56281		6.56500	112.54284			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.82000	103.28113		8.82000	103.25664			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	71.41392		100.00000	71.25673			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	61.87694		100.00000	61.72704			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.86260		100.00000	19.81449			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		5.89000	102.53585		5.89000	102.51953			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.35500	106.55240		7.35500	106.53149			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.28794		7.83000	103.26639			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.74295		7.16000	77.72809			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.84763		8.73000	99.79820			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.63000	96.40835		8.63000	96.30201			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.73210		101.06155	6.71563			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.95500	106.65821		7.95500	106.63536			15,910,000,000,000.00	2,000,000,000	5,170,000,000.00
TL20	On 22/02/2020	Spot Bond		7.62000	97.16459		7.62000	97.14504			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.83000	105.60060		7.83000	105.57820			333,111,690,000.00	42,543,000	04,346,343,000.00
TN20	On 17/09/2020	Spot Bond		8.76000	111.41665		8.76000	111.39026			0.00	0	26,877,800,000.00
TN23	On 06/11/2023	Spot Bond		9.04000	112.63111		9.04000	112.60361			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond		9.37000	104.06179		9.37000	104.03590			0.00	0	14,890,000,000.00
TN27	On 14/11/2027	Spot Bond		9.37000	97.25751		9.37000	97.23290			7,496,000,000,000.00	800,000,000	7,398,300,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	1,700,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.70596		10.00000	99.67927			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.71327		9.75000	99.68724			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.71997		100.00000	9.69491			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	71.99455		100.00000	71.18562			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000	112.00489		9.01000	111.97763			0.00	0	400,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.24000	105.64861		9.24000	105.62225			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.46500	114.12850		6.46500	114.10843			0.00	0	9,719,926,000.00
WS05	On 01/08/2018	Spot Bond	0.72000	242.75954		0.72000	242.71737			0.00	0	3,060,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.40500	104.05381		6.40500	104.03568			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.40500	105.30402		7.40500	105.28287			0.00	0	8,740,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.71500	106.15938		7.71500	106.13718			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07000	105.13756		8.07000	105.11458			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000	105.21017		8.15000	105.18695			0.00	0	1,730,500,000.00
Z014	On 30/06/2015	Spot Bond	6.05500	91.27801		6.05500	91.26321			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95500	98.64744		4.95500	98.63423			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96500	97.43469		4.96500	97.42171			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98500	89.77180		5.98500	89.75726			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500	95.48990		4.94500	95.47701			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05500	91.26321		6.05500	91.24842			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.10500	66.81247		7.10500	66.79958			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.07043		100.00000	28.01718			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.85803		100.00000	14.82984			0.00	0	0.00
Total for j-Bonds :										35,568,859,001,993,000.00	0	97,416,165,300.00
Grand Total:										35,568,860,283,713,100.00	0	97,418,209,743.00