



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/10/2013

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 25/10/2013	Any day expiry	9.80510	9.80510		9.76800	9.76800		13.63	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	315.10000	0.31510	278.15690	0.27816	315.100	21.22	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	0.00000	0.00000	0.15690	0.00016	0.000	21.22	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	305.10000	0.30510	268.19080	0.26819	305.100	20.98	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	0.00000	0.00000	0.19080	0.00019	0.000	20.98	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	295.10000	0.29510	258.23230	0.25823	295.100	20.73	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	0.00000	0.00000	0.23230	0.00023	0.000	20.73	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	255.10000	0.25510	218.51210	0.21851	255.100	19.75	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.51210	0.00051	0.000	19.75	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	0.00000	0.00000	0.05970	0.00006	0.000	21.94	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	294.90000	0.29490	332.05970	0.33206	294.900	21.94	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.82290	9.82290	9.76800	9.76800		11.59	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,572.90010	1.57290	1,518.00410	1.51800	1,572.900	41.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00010	0.00000	0.00410	0.00000	0.000	41.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,522.90010	1.52290	1,468.00420	1.46800	1,522.900	39.94	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00010	0.00000	0.00420	0.00000	0.000	39.94	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	393.02960	0.39303	339.21230	0.33921	393.030	16.39	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	0.12960	0.00013	1.21230	0.00121	0.130	16.39	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	383.05160	0.38305	329.36240	0.32936	383.052	16.26	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	0.15160	0.00015	1.36240	0.00136	0.152	16.26	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	373.07740	0.37308	319.53100	0.31953	373.077	16.13	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	0.17740	0.00018	1.53100	0.00153	0.177	16.13	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	224.75150	0.22475	176.60480	0.17660	224.752	14.18	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	1.85150	0.00185	8.60480	0.00860	1.852	14.18	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	131.08030	0.13108	93.26410	0.09326	131.080	12.89	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	8.18030	0.00818	25.26410	0.02526	8.180	12.89	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	53.59720	0.05360	33.07780	0.03308	53.597	11.59	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	30.69720	0.03070	65.07780	0.06508	30.697	11.59	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.82290	9.82290	9.76530	9.76530		11.93	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	274.67890	0.27468	222.43910	0.22244	274.679	14.44	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	1.77890	0.00178	7.13910	0.00714	1.779	14.44	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.02700	0.00003	0.04750	0.00005	0.027	21.87	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	777.12700	0.77713	834.74750	0.83475	777.127	21.87	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.82360	9.82360	9.76810	9.76810		12.29	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	117.39960	0.11740	141.35090	0.14135	117.400	12.33	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	224.08280	0.22408	194.45560	0.19446	224.083	12.38	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	138.58280	0.13858	165.05560	0.16506	138.583	12.38	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	200.16020	0.20016	173.06770	0.17307	200.160	12.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	164.66020	0.16466	193.66770	0.19367	164.660	12.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	178.49870	0.17850	153.82660	0.15383	178.499	12.84	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	192.99870	0.19300	224.42660	0.22443	192.999	12.84	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	155.30470	0.15530	133.36380	0.13336	155.305	13.12	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	229.80470	0.22980	263.96380	0.26396	229.805	13.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	141.42580	0.14143	121.18770	0.12119	141.426	13.30	0.00	0	25,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	255.92580	0.25593	291.78770	0.29179	255.926	13.30	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	111.70830	0.11171	95.29510	0.09530	111.708	13.76	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	326.20830	0.32621	365.89510	0.36590	326.208	13.76	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	101.60900	0.10161	86.55250	0.08655	101.609	13.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	356.10900	0.35611	397.15250	0.39715	356.109	13.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	99.22930	0.09923	84.49680	0.08450	99.229	13.99	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	363.72930	0.36373	405.09680	0.40510	363.729	13.99	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	88.14120	0.08814	74.93990	0.07494	88.141	14.23	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	402.64120	0.40264	445.53990	0.44554	402.641	14.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	86.07840	0.08608	73.16590	0.07317	86.078	14.27	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	410.57840	0.41058	453.76590	0.45377	410.578	14.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	78.30580	0.07831	66.49290	0.06649	78.306	14.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	442.80580	0.44281	487.09290	0.48709	442.806	14.46	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	74.69350	0.07469	63.39770	0.06340	74.694	14.55	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	459.19350	0.45919	503.99770	0.50400	459.193	14.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	69.59570	0.06960	59.03640	0.05904	69.596	14.69	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	484.09570	0.48410	529.63640	0.52964	484.096	14.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	60.95420	0.06095	51.69740	0.05170	60.954	15.01	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	535.45420	0.53545	582.29740	0.58230	535.454	15.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	570.36150	0.57036	617.98120	0.61798	570.362	15.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	55.86150	0.05586	47.38120	0.04738	55.861	15.23	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	47.05850	0.04706	39.93520	0.03994	47.059	15.66	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	641.55850	0.64156	690.53520	0.69054	641.558	15.66	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	44.17580	0.04418	37.50060	0.03750	44.176	15.83	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	668.67580	0.66868	718.10060	0.71810	668.676	15.83	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	40.64500	0.04064	34.52110	0.03452	40.645	16.04	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	705.14500	0.70514	755.12110	0.75512	705.145	16.04	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	39.81460	0.03981	33.82070	0.03382	39.815	16.10	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	714.31460	0.71431	764.42070	0.76442	714.315	16.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	36.68510	0.03669	31.18230	0.03118	36.685	16.32	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	751.18510	0.75119	801.78230	0.80178	751.185	16.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	33.17240	0.03317	28.22270	0.02822	33.172	16.59	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	797.67240	0.79767	848.82270	0.84882	797.672	16.59	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	30.05300	0.03005	25.59590	0.02560	30.053	16.86	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	844.55300	0.84455	896.19590	0.89620	844.553	16.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	24.80920	0.02481	21.18170	0.02118	24.809	17.40	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	939.30920	0.93931	991.78170	0.99178	939.309	17.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	22.90290	0.02290	19.56930	0.01957	22.903	17.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	977.40290	0.97740	1,030.16930	1.03017	977.403	17.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	19.58050	0.01958	16.75950	0.01676	19.580	17.98	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	1,054.08050	1.05408	1,107.35950	1.10736	1,054.081	17.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	16.81250	0.01681	14.41850	0.01442	16.813	18.37	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	1,131.31250	1.13131	1,185.01850	1.18502	1,131.313	18.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Call	12.78450	0.01278	11.01000	0.01101	12.785	19.10	0.00	0	12,600.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.15	Put	1,277.28450	1.27728	1,331.61000	1.33161	1,277.284	19.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	11.70970	0.01171	10.09960	0.01010	11.710	19.34	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,326.20970	1.32621	1,380.69960	1.38070	1,326.210	19.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	9.09190	0.00909	7.87960	0.00788	9.092	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,473.59190	1.47359	1,528.47960	1.52848	1,473.592	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	7.16960	0.00717	6.24560	0.00625	7.170	20.80	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,621.66960	1.62167	1,676.84560	1.67685	1,621.670	20.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	5.34730	0.00535	4.69180	0.00469	5.347	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,819.84730	1.81985	1,875.29180	1.87529	1,819.847	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	4.12960	0.00413	3.67740	0.00368	4.130	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,118.62960	2.11863	2,174.27740	2.17428	2,118.630	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	3.37080	0.00337	3.05180	0.00305	3.371	25.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,467.87080	2.46787	2,523.65180	2.52365	2,467.871	25.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	3.14790	0.00315	2.86870	0.00287	3.148	26.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,617.64790	2.61765	2,673.46870	2.67347	2,617.648	26.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.90020	9.90020	9.84420	9.84420		12.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	413.12600	0.41313	371.86650	0.37187	413.126	12.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	62.92600	0.06293	77.66650	0.07767	62.926	12.09	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	383.90020	0.38390	344.31180	0.34431	383.900	12.15	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	73.70020	0.07370	90.11180	0.09011	73.700	12.15	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	376.78080	0.37678	337.61980	0.33762	376.781	12.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	76.58080	0.07658	93.41980	0.09342	76.581	12.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	369.73770	0.36974	331.00750	0.33101	369.738	12.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	79.53770	0.07954	96.80750	0.09681	79.538	12.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	32.79820	0.03280	28.37790	0.02838	32.798	17.34	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	972.59820	0.97260	1,024.17790	1.02418	972.598	17.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.95410	9.95410	9.89860	9.89860		12.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,655.80590	1.65581	1,600.81970	1.60082	1,655.806	14.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	1.70590	0.00171	2.21970	0.00222	1.706	14.68	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	205.74280	0.20574	184.65970	0.18466	205.743	13.76	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	371.64280	0.37164	406.05970	0.40606	371.643	13.76	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	115.34660	0.11535	103.00810	0.10301	115.347	15.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	671.24660	0.67125	714.40810	0.71441	671.247	15.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	113.74690	0.11375	101.57630	0.10158	113.747	15.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	679.64690	0.67965	722.97630	0.72298	679.647	15.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	112.17370	0.11217	100.16840	0.10017	112.174	15.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	688.07370	0.68807	731.56840	0.73157	688.074	15.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.99560	9.99560	9.93970	9.93970		13.49	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,699.59800	1.69960	1,644.62790	1.64463	1,699.598	14.62	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	3.99800	0.00400	4.92790	0.00493	3.998	14.62	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	315.51500	0.31552	288.85310	0.28885	315.515	13.67	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	319.91500	0.31991	349.15310	0.34915	319.915	13.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	156.10050	0.15610	141.87560	0.14188	156.100	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	730.50050	0.73050	772.17560	0.77218	730.501	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	154.29690	0.15430	140.22980	0.14023	154.297	15.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	738.69690	0.73870	780.52980	0.78053	738.697	15.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	152.51820	0.15252	138.60710	0.13861	152.518	15.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	746.91820	0.74692	788.90710	0.78891	746.918	15.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.99700	9.99700	9.94110	9.94110		13.51	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	147.28060	0.14728	133.89290	0.13389	147.281	15.94	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	780.28060	0.78028	822.79290	0.82279	780.281	15.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			9.99850	9.99850	9.94260	9.94260		13.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	943.26770	0.94327	893.63560	0.89364	943.268	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	34.76770	0.03477	41.03560	0.04104	34.768	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	934.28060	0.93428	884.79650	0.88480	934.281	12.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	35.78060	0.03578	42.19650	0.04220	35.781	12.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	925.31790	0.92532	875.98430	0.87598	925.318	12.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	36.81790	0.03682	43.38430	0.04338	36.818	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.02280	10.02280	9.96670	9.96670		13.80	1,042,371.20	104	69,126.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,324.40480	2.32440	2,268.65160	2.26865	2,324.405	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	52,680.72500	0.52681	57,344.51950	0.57345	52,680.725	14.96	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	98,695.33290	0.98695	103,978.90630	1.03979	98,695.333	17.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	2,245.33290	0.02245	1,918.90630	0.01919	2,245.333	17.64	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.02280	10.02280	9.96670	9.96670		13.80	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	20,531.54330	0.20532	18,822.87850	0.18823	20,531.543	15.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	67,251.54330	0.67252	71,152.87850	0.71153	67,251.543	15.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	20,308.93660	0.20309	18,617.42780	0.18617	20,308.937	15.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	68,028.93660	0.68029	71,947.42780	0.71947	68,028.937	15.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	20,091.84590	0.20092	18,417.24750	0.18417	20,091.846	15.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	68,811.84590	0.68812	72,747.24750	0.72747	68,811.846	15.53	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.14950	10.14950	10.09290	10.09290		14.53	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	30,809.72240	0.30810	28,878.84330	0.28879	30,809.722	16.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	84,859.72240	0.84860	88,588.84330	0.88589	84,859.722	16.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	85,629.04650	0.85629	89,371.55160	0.89372	85,629.047	16.24	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	30,579.04650	0.30579	28,661.55160	0.28662	30,579.046	16.24	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	30,350.53640	0.30351	28,446.32810	0.28446	30,350.536	16.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	86,400.53640	0.86401	90,156.32810	0.90156	86,400.536	16.27	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.96970	15.96970	15.88890	15.88890		12.01	25,008,550.20	1,566	30,044.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,098.13790	1.09814	1,023.63820	1.02364	1,098.138	12.36	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	18.43790	0.01844	24.73820	0.02474	18.438	12.36	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,088.42060	1.08842	1,014.01890	1.01402	1,088.421	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	18.72060	0.01872	25.11890	0.02512	18.721	12.31	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,078.70900	1.07871	1,004.40710	1.00441	1,078.709	12.26	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	19.00900	0.01901	25.50710	0.02551	19.009	12.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.17930	16.17930	16.09860	16.09860		12.94	0.00	0	6,302.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,340.82930	3.34083	3,261.87930	3.26188	3,340.829	17.85	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	11.52930	0.01153	13.27930	0.01328	11.529	17.85	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,192.02640	3.19203	3,113.27580	3.11328	3,192.026	17.33	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	12.72640	0.01273	14.67580	0.01468	12.726	17.33	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,955.90010	1.95590	1,879.90680	1.87991	1,955.900	12.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	26.60010	0.02660	31.30680	0.03131	26.600	12.55	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,916.63880	1.91664	1,840.80200	1.84080	1,916.639	12.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	27.33880	0.02734	32.20200	0.03220	27.339	12.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,906.82870	1.90683	1,831.03210	1.83103	1,906.829	12.35	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	27.52870	0.02753	32.43210	0.03243	27.529	12.35	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,897.01940	1.89702	1,821.26340	1.82126	1,897.019	12.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	27.71940	0.02772	32.66340	0.03266	27.719	12.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,711.07820	1.71108	1,636.19230	1.63619	1,711.078	11.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	31.77820	0.03178	37.59230	0.03759	31.778	11.59	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.37230	16.37230	16.29100	16.29100		13.58	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	862.60790	0.86261	816.23580	0.81624	862.608	13.30	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	530.30790	0.53031	565.23580	0.56524	530.308	13.30	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	857.61440	0.85761	811.43460	0.81143	857.614	13.31	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	535.31440	0.53531	570.43460	0.57043	535.314	13.31	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	540.34060	0.54034	575.65300	0.57565	540.341	13.32	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	852.64060	0.85264	806.65300	0.80665	852.641	13.32	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.58730	16.58730	16.50470	16.50470		14.02	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	788.67010	0.78867	750.74860	0.75075	788.670	14.47	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	1,041.37010	1.04137	1,086.04860	1.08605	1,041.370	14.47	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	785.21220	0.78521	747.42860	0.74743	785.212	14.48	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	1,047.91220	1.04791	1,092.72860	1.09273	1,047.912	14.48	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	781.77110	0.78177	744.12500	0.74412	781.771	14.49	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	1,054.47110	1.05447	1,099.42500	1.09942	1,054.471	14.49	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10156	0.10156	0.10099	0.10099		16.28	94,854.24	934	14,314.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,162.07260		0.01162		1,107.74390	0.01108	1,162.073	17.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	6.37260		0.00006		8.44390	0.00008	6.373	17.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	325.64380		0.00326		294.44310	0.00294	325.644	16.28	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	169.94380		0.00170		195.14310	0.00195	169.944	16.28	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	47.05530		0.00047		41.35650	0.00041	47.055	19.14	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	891.35530		0.00891		942.05650	0.00942	891.355	19.14	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10304		0.10304		0.10248	0.10248		16.95	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,343.42190		0.01343		1,292.58170	0.01293	1,343.422	16.02	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	39.52190		0.00040		44.88170	0.00045	39.522	16.02	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	598.46330		0.00598		564.98960	0.00565	598.463	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	294.56330		0.00295		317.28960	0.00317	294.563	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	239.12940		0.00239		223.33580	0.00223	239.129	19.34	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	935.22940		0.00935		975.63580	0.00976	935.229	19.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.63890		13.63890		13.56840	13.56840		12.25	9,479,035.50	695	78,417.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,439.48500		2.43948		2,369.22960	2.36923	2,439.485	18.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.58500		0.00059		0.82960	0.00083	0.585	18.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,196.82030		2.19682		2,126.70020	2.12670	2,196.820	17.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.92030		0.00092		1.30020	0.00130	0.920	17.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,146.91210		2.14691		2,076.82870	2.07683	2,146.912	17.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	1.01210		0.00101		1.42870	0.00143	1.012	17.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,097.01390		2.09701		2,026.97110	2.02697	2,097.014	17.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	1.11390		0.00111		1.57110	0.00157	1.114	17.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,393.63290		1.39363		1,324.97560	1.32498	1,393.633	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	4.73290		0.00473		6.57560	0.00658	4.733	14.17	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	5.40360		0.00540		7.48300	0.00748	5.404	13.99	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,344.30360		1.34430		1,275.88300	1.27588	1,344.304	13.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,148.10840		1.14811		1,080.97660	1.08098	1,148.108	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	9.20840		0.00921		12.57660	0.01258	9.208	13.27	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,050.93940		1.05094		984.72000	0.98472	1,050.939	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	12.03940		0.01204		16.32000	0.01632	12.039	12.91	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	15.75180		0.01575		21.18290	0.02118	15.752	12.55	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	954.65180		0.95465		889.58290	0.88958	954.652	12.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	906.92020		0.90692		842.53290	0.84253	906.920	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	18.02020		0.01802		24.13290	0.02413	18.020	12.37	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	812.48560		0.81249		749.71230	0.74971	812.486	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	23.58560		0.02359		31.31230	0.03131	23.586	12.01	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	32.85690		0.03286		42.92820	0.04293	32.857	11.86	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	721.75690		0.72176		661.32820	0.66133	721.757	11.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	595.44340		0.59544		539.95710	0.53996	595.443	11.95	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	56.54340		0.05654		71.55710	0.07156	56.543	11.95	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	517.20720		0.51721		465.59460	0.46559	517.207	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	78.30720		0.07831		97.19460	0.09719	78.307	12.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	138.91490		0.13891		166.55030	0.16655	138.915	12.13	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	377.81490		0.37781		334.95030	0.33495	377.815	12.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	128.73590		0.12874		110.63640	0.11064	128.736	13.47	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	489.83590		0.48984		542.23640	0.54224	489.836	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	97.68320		0.09768		83.66820	0.08367	97.683	13.92	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	608.78320		0.60878		665.26820	0.66527	608.783	13.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	823.28640		0.82329		884.73180	0.88473	823.286	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	62.18640		0.06219		53.13180	0.05313	62.186	14.72	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	40.56410		0.04056		34.69370	0.03469	40.564	15.58	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,051.66410		1.05166		1,116.29370	1.11629	1,051.664	15.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	20.42960		0.02043		17.52970	0.01753	20.430	16.78	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,431.52960		1.43153		1,499.12970	1.49913	1,431.530	16.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,722.27630		1.72228		1,791.18520	1.79119	1,722.276	17.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	11.17630		0.01118		9.58520	0.00959	11.176	17.32	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			13.82910		13.82910		13.75890	13.75890		13.19	732,942.30	53	25,565.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,390.69580		1.39070	1,328.30920	1.32831		1,390.696	12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	51.59580		0.05160	59.40920	0.05941		51.596	12.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,381.69370		1.38169	1,319.43060	1.31943		1,381.694	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	52.59370		0.05259	60.53060	0.06053		52.594	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,372.70770		1.37271	1,310.56960	1.31057		1,372.708	12.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	53.60770		0.05361	61.66960	0.06167		53.608	12.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,248.70930		1.24871	1,188.47310	1.18847		1,248.709	12.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	69.60930		0.06961	79.57310	0.07957		69.609	12.73	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.00460		14.00460		13.93430	13.93430		13.75	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	713.39940		0.71340	674.69460	0.67469		713.399	13.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	498.79940		0.49880	530.39460	0.53039		498.799	13.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	708.61900		0.70862	670.10330	0.67010		708.619	13.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	504.01900		0.50402	535.80330	0.53580		504.019	13.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	509.27090		0.50927	541.24410	0.54124		509.271	13.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	703.87090		0.70387	665.54410	0.66554		703.871	13.64	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.20090		14.20090		14.13000	14.13000		14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	720.75840		0.72076	687.04700	0.68705		720.758	14.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	859.85840		0.85986	897.04700	0.89705		859.858	14.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	717.15730		0.71716	683.58440	0.68358		717.157	14.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	866.25730		0.86626	903.58440	0.90358		866.257	14.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	713.57600		0.71358	680.14110	0.68014		713.576	14.72	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	872.67600		0.87268	910.14110	0.91014		872.676	14.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.40270		14.40270		14.33110	14.33110		14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,233.67510		1.23368	1,187.70200	1.18770		1,233.675	13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	520.97510		0.52098	546.60200	0.54660		520.975	13.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	525.72880		0.52573	551.49540	0.55150		525.729	13.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,228.42880		1.22843	1,182.59540	1.18260		1,228.429	13.94	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,223.20480		1.22320	1,177.51090	1.17751		1,223.205	13.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	530.50480		0.53050	556.41090	0.55641		530.505	13.95	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.16593		110.16593		109.91854	109.91854			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	824.07000		0.82407	1,071.46000	1.07146		824.070		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	834.07000		0.83407	1,081.46000	1.08146		834.070		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	844.07000		0.84407	1,091.46000	1.09146		844.070		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.17977		106.17977		106.15203	106.15203			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,810.23000		3.81023	3,837.97000	3.83797		3,810.230		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,820.23000		3.82023	3,847.97000	3.84797		3,820.230		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,830.23000		3.83023	3,857.97000	3.85797		3,830.230		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.45262		110.45262		110.42344	110.42344			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	462.62000		0.46262	433.44000	0.43344		462.620		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	452.62000		0.45262	423.44000	0.42344		452.620		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	442.62000		0.44262	413.44000	0.41344		442.620		0.00	0	0.00
2050	On 07/11/2013	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/11/2013	Index Future			416.30800		416.30800		417.17300	417.17300			0.00	0	0.00
AL37	On 06/02/2014	Index Future			421.78400		421.78400		422.66100	422.66100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			494.17900		494.17900		496.36800	496.36800			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			500.67900		500.67900		502.89700	502.89700			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			442.72800		442.72800		444.47500	444.47500			0.00	0	753.00
ALBI	On 06/02/2014	Index Future			448.55200		448.55200		450.32100	450.32100			0.00	0	112.00
ALBI	On 08/05/2014	Index Future			454.57600		454.57600		456.37000	456.37000			0.00	0	85.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.44510		9.44510		9.39770	9.39770		11.94	472,255.00	50	7,089.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,147.40230		1.14740	1,100.85050	1.10085	1,147.402	1,147.402	15.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.30230		0.00230	3.15050	0.00315	2.302	2.302	15.82	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	851.45750		0.85146	806.22040	0.80622	851.458	851.458	14.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	6.35750		0.00636	8.52040	0.00852	6.358	6.358	14.08	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	98.85620		0.09886	118.14990	0.11815	98.856	98.856	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	243.95620		0.24396	215.84990	0.21585	243.956	243.956	11.76	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	159.20420		0.15920	138.50280	0.13850	159.204	159.204	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	174.10420		0.17410	200.80280	0.20080	174.104	174.104	12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	154.75640		0.15476	134.49890	0.13450	154.756	154.756	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	179.65640		0.17966	206.79890	0.20680	179.656	179.656	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	185.30320		0.18530	212.88560	0.21289	185.303	185.303	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	150.40320		0.15040	130.58560	0.13059	150.403	150.403	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	105.20790		0.10521	90.30620	0.09031	105.208	105.208	12.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	260.10790		0.26011	292.60620	0.29261	260.108	260.108	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	12.08520		0.01209	10.14320	0.01014	12.085	12.085	14.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	866.98520		0.86699	912.44320	0.91244	866.985	866.985	14.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	5.65940		0.00566	4.79760	0.00480	5.659	5.659	16.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,160.55940		1.16056	1,207.09760	1.20710	1,160.559	1,160.559	16.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.51740		9.51740	9.47030	9.47030			12.00	475,870.00	50	3,888.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	298.40750		0.29841	275.04140	0.27504	298.408	298.408	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	271.00750		0.27101	294.74140	0.29474	271.008	271.008	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	293.52720		0.29353	270.42400	0.27042	293.527	293.527	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	276.12720		0.27613	300.12400	0.30012	276.127	276.127	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	288.99950		0.28900	266.15870	0.26616	289.000	289.000	12.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	281.59950		0.28160	305.85870	0.30586	281.600	281.600	12.01	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.58290		9.58290	9.53560	9.53560			12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	254.22490		0.25422	236.75070	0.23675	254.225	254.225	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	561.32490		0.56132	591.15070	0.59115	561.325	561.325	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	568.15540		0.56816	598.15450	0.59815	568.155	568.155	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	251.05540		0.25106	233.75450	0.23375	251.055	251.055	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	247.92140		0.24792	230.79250	0.23079	247.921	247.921	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	575.02140		0.57502	605.19250	0.60519	575.021	575.021	12.61	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.65560		9.65560	9.60760	9.60760			12.27	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	502.60520		0.50261	476.60200	0.47660	502.605	502.605	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	387.00520		0.38701	409.00200	0.40900	387.005	387.005	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	497.54260		0.49754	471.71240	0.47171	497.543	497.543	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	391.94260		0.39194	414.11240	0.41411	391.943	391.943	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	492.51640		0.49252	466.85900	0.46686	492.516	492.516	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	396.91640		0.39692	419.25900	0.41926	396.916	396.916	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.45410		9.45410	9.41250	9.41250			10.61	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	30.87070		0.03087	26.28190	0.02628	30.871	30.871	12.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	516.77070		0.51677	553.78190	0.55378	516.771	516.771	12.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	29.85560		0.02986	25.41270	0.02541	29.856	29.856	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	525.75560		0.52576	562.91270	0.56291	525.756	12.55	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	28.87470		0.02887	24.57310	0.02457	28.875	12.58	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	534.77470		0.53477	572.07310	0.57207	534.775	12.58	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.56340		9.56340	9.52160	9.52160		12.00	994,593.60	104	75.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	165.93680		0.16594	153.34860	0.15335	165.937	13.13	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	542.53680		0.54254	571.74860	0.57175	542.537	13.13	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	163.46660		0.16347	151.04250	0.15104	163.467	13.15	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	550.06660		0.55007	579.44250	0.57944	550.067	13.15	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	161.03100		0.16103	148.76920	0.14877	161.031	13.18	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	557.63100		0.55763	587.16920	0.58717	557.631	13.18	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			22.24150		22.24150	43.30340	43.30340			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			308.88320		308.88320	274.00420	274.00420			0.00	0	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			200.38050		200.38050	171.67470	171.67470			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			188.09810		188.09810	170.89430	170.89430			0.00	0	1,600.00	
CF CANDO CAEX	On 13/12/2013	Can-Do Future			11.17530		11.17530	9.42890	9.42890			0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			11.06150		11.06150	11.02600	11.02600		12.39	0.00	0	562.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	355.44240		0.35544	331.90510	0.33191	355.442	11.87	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	83.94240		0.08394	95.90510	0.09591	83.942	11.87	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	348.70110		0.34870	325.45740	0.32546	348.701	11.89	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	87.20110		0.08720	99.45740	0.09946	87.201	11.89	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	342.04130		0.34204	319.09240	0.31909	342.041	11.92	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	90.54130		0.09054	103.09240	0.10309	90.541	11.92	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future			11.22470		11.22470	11.18980	11.18980		13.50	0.00	0	100.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	353.65960		0.35366	338.13950	0.33814	353.660	13.72	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	418.95960		0.41896	438.33950	0.43834	418.960	13.72	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	349.80040		0.34980	334.42190	0.33442	349.800	13.74	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	425.10040		0.42510	444.62190	0.44462	425.100	13.74	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	345.98150		0.34598	330.74380	0.33074	345.982	13.76	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	431.28150		0.43128	450.94380	0.45094	431.282	13.76	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62470		1.62470	1.61490	1.61490		11.98	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	200.42710		0.02004	168.20490	0.01682	200.427	12.98	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	453.42710		0.04534	519.20490	0.05192	453.427	12.98	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	170.73780		0.01707	142.64300	0.01426	170.738	13.18	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	523.73780		0.05237	593.64300	0.05936	523.738	13.18	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	145.06520		0.01451	120.69680	0.01207	145.065	13.38	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	598.06520		0.05981	671.69680	0.06717	598.065	13.38	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future			1.64160		1.64160	1.63120	1.63120		12.68	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	374.72960		0.03747	337.73150	0.03377	374.730	14.07	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	858.72960		0.08587	925.73150	0.09257	858.730	14.07	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	346.51440		0.03465	311.90000	0.03119	346.514	14.23	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	930.51440		0.09305	999.90000	0.09999	930.514	14.23	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	321.31950		0.03213	288.93340	0.02889	321.320	14.41	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,005.31950		0.10053	1,076.93340	0.10769	1,005.319	14.41	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future			111.07776		111.07776	111.04843	111.04843			0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	109.99	Call	1,087.76000		1.08776	1,058.43000	1.05843	1,087.760		0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	110.00	Call	1,077.76000		1.07776	1,048.43000	1.04843	1,077.760		0.00	0	0.00	

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 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,067.76000	1.06776		1,038.43000	1.03843		1,067.760		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	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 07/11/2013	Bond Future			9.32035	84.85701		9.25621	85.36133				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,907.23000	6.90723		6,402.91000	6.40291		6,907.230		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,818.95000	6.81895		6,314.63000	6.31463		6,818.950		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,730.80000	6.73080		6,226.48000	6.22648		6,730.800		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.43012	85.97323		9.36389	86.48414				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	837.06000	0.83706		1,347.97000	1.34797		837.060		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	912.59000	0.91259		1,423.50000	1.42350		912.590		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	988.01000	0.98801		1,498.92000	1.49892		988.010		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			442.12400	442.12400		443.80400	443.80400				0.00	0	139.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	38,660.00000	3.86600		21,860.00000	2.18600		38,660.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	38,760.00000	3.87600		21,960.00000	2.19600		38,760.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	38,860.00000	3.88600		22,060.00000	2.20600		38,860.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			447.94000	447.94000		449.64200	449.64200				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	79,500.00000	7.95000		96,520.00000	9.65200		79,500.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	79,400.00000	7.94000		96,420.00000	9.64200		79,400.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	79,300.00000	7.93000		96,320.00000	9.63200		79,300.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 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 07/11/2013	Index Future			197.88600	197.88600		197.68000	197.68000				0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			200.51300	200.51300		200.30500	200.30500				0.00	0	190.00
ILBI	On 07/11/2013	Index Future			536.04700	536.04700		535.82100	535.82100				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.27000	543.27000		543.04100	543.04100				0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.16000	94.84000		5.16000	94.84000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.17000	94.83000		5.18000	94.82000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.22000	94.78000		5.24000	94.76000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.26000	94.74000		5.29000	94.71000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.34000	94.66000		5.37000	94.63000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.49000	94.51000		5.55000	94.45000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.72000	94.28000		5.79000	94.21000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.91000	94.09000		5.99000	94.01000			0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.14000	93.86000		6.23000	93.77000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.39000	93.61000		6.48000	93.52000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.63000	93.37000		6.73000	93.27000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.18400	8.18400		8.18390	8.18390		8.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	127.80980	0.12781		128.79710	0.12880	127.810	8.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	83.80980	0.08381		84.89710	0.08490	83.810	8.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	122.24630	0.12225		123.24130	0.12324	122.246	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	88.24630	0.08825		89.34130	0.08934	88.246	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	116.83430	0.11683		117.83550	0.11784	116.834	8.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	92.83430	0.09283		93.93550	0.09394	92.834	8.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.24990	8.24990		8.25020	8.25020		10.35	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	270.53580	0.27054		271.43500	0.27143	270.536	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	160.63580	0.16064		161.23500	0.16123	160.636	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	264.93320	0.26493		265.83350	0.26583	264.933	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	165.03320	0.16503		165.63350	0.16563	165.033	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	259.40390	0.25940		260.30510	0.26031	259.404	10.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	169.50390	0.16950		170.10510	0.17011	169.504	10.32	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.91160	9.91160	0.10087	9.96810	9.96810		16.25	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,733.79780	0.37338	0.10087	4,133.98450	0.41340	3,733.798	17.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,517.79780	0.15178	0.10087	1,352.98450	0.13530	1,517.798	17.24	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	3,666.97600	0.36670	0.10087	4,064.06340	0.40641	3,666.976	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,550.97600	0.15510	0.10087	1,383.06340	0.13831	1,550.976	17.21	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,600.72350	0.36007	0.10087	3,994.67730	0.39947	3,600.723	17.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,584.72350	0.15847	0.10087	1,413.67730	0.14137	1,584.724	17.18	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.42679	103.68875		7.34722	104.22547			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	6,553.38000	6.55338		6,016.66000	6.01666	6,553.380		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	6,480.65000	6.48065		5,943.93000	5.94393	6,480.650		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	6,407.97000	6.40797		5,871.25000	5.87125	6,407.970		0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.51119	105.05266		7.42839	105.59648			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	2,123.45000	2.12345		2,667.27000	2.66727	2,123.450		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	2,187.13000	2.18713		2,730.95000	2.73095	2,187.130		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	2,250.77000	2.25077		2,794.59000	2.79459	2,250.770		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013		Bond Future	5.77164	115.45056		5.72138	115.54485		2.45	0.00	0	27,649.00
R157	On 07/11/2013	5.59	Call	83.76000	0.08376		118.43000	0.11843	83.760	2.44	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	425.02000	0.42502		365.40000	0.36540	425.020	2.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	88.83000		0.08883		124.78000	0.12478	88.830	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	411.27000		0.41127		352.93000	0.35293	411.270	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	94.12000		0.09412		131.36000	0.13136	94.120	2.44	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	397.74000		0.39774		340.69000	0.34069	397.740	2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.86120		116.96918		5.80200	117.06472		2.25	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	398.37000		0.39837		440.64000	0.44064	398.370	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	755.94000		0.75594		702.67000	0.70267	755.940	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	405.08000		0.40508		447.79000	0.44779	405.080	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	746.45000		0.74645		693.62000	0.69362	746.450	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	411.86000		0.41186		455.01000	0.45501	411.860	2.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	737.04000		0.73704		684.65000	0.68465	737.040	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.94775		111.73155		5.87644	111.82846		2.04	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	259.71000		0.25971		287.76000	0.28776	259.710	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,295.72000		1.29572		1,226.86000	1.22686	1,295.720	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,285.56000		1.28556		1,216.98000	1.21698	1,285.560	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	263.31000		0.26331		291.64000	0.29164	263.310	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	266.95000		0.26695		295.56000	0.29556	266.950	1.99	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,275.44000		1.27544		1,207.14000	1.20714	1,275.440	1.99	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.00374		113.30082		5.91469	113.39927		1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,240.21000		1.24021		1,307.86000	1.30786	1,240.210	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	431.33000		0.43133		400.53000	0.40053	431.330	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,247.79000		1.24779		1,315.63000	1.31563	1,247.790	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	427.99000		0.42799		397.38000	0.39738	427.990	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,255.39000		1.25539		1,323.42000	1.32342	1,255.390	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	424.67000		0.42467		394.25000	0.39425	424.670	1.93	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 07/11/2013	Bond Future			7.83182		125.73565		7.76236	126.38378		12.45	0.00	0	56,682.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.02000	0.00002	0.000	12.14	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	13,309.84000		13.30984		12,661.73000	12.66173	13,309.840	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.14000		0.00014		0.56000	0.00056	0.140	12.14	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,663.57000		10.66357		10,015.86000	10.01586	10,663.570	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,116.17000		2.11617		2,629.78000	2.62978	2,116.170	12.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	566.62000		0.56662		432.10000	0.43210	566.620	12.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,090.56000		3.09056		3,669.34000	3.66934	3,090.560	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	272.08000		0.27208		202.73000	0.20273	272.080	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	257.05000		0.25705		191.26000	0.19126	257.050	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,165.45000		3.16545		3,747.79000	3.74779	3,165.450	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,240.93000		3.24093		3,826.69000	3.82669	3,240.930	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	242.71000		0.24271		180.34000	0.18034	242.710	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,943.37000		3.94337		4,554.13000	4.55413	3,943.370	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	141.01000		0.14101		103.64000	0.10364	141.010	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	24.03000		0.02403		17.43000	0.01743	24.030	12.83	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,020.31000		6.02031		6,661.84000	6.66184	6,020.310	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,135.90000		8.13590		8,783.29000	8.78329	8,135.900	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2.82000		0.00282		2.08000	0.00208	2.820	12.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,214.65000		10.21465		10,862.73000	10.86273	10,214.650	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.20000		0.00020		0.15000	0.00015	0.200	12.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.91502		122.10004		7.84309	122.75680		13.33	0.00	0	336.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,742.59000		2.74259		3,058.76000	3.05876	2,742.590	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,349.32000		4.34932		4,008.73000	4.00873	4,349.320	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,781.81000		2.78181		3,100.75000	3.10075	2,781.810	13.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Put	4,295.94000		4.29594		3,958.12000	3.95812	4,295.940	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,821.90000		2.82190		3,143.61000	3.14361	2,821.900	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,243.52000		4.24352		3,908.47000	3.90847	4,243.520	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,267.42000		8.26742		8,815.23000	8.81523	8,267.420	13.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	994.31000		0.99431		885.36000	0.88536	994.310	13.84	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.99924		123.74007		7.92472	124.40565		13.38	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,798.92000		1.79892		1,989.28000	1.98928	1,798.920	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,282.36000		10.28236		9,807.14000	9.80714	10,282.360	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,822.49000		1.82249		2,014.63000	2.01463	1,822.490	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,208.19000		10.20819		9,734.75000	9.73475	10,208.190	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,134.35000		10.13435		9,662.69000	9.66269	10,134.350	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,846.28000		1.84628		2,040.20000	2.04020	1,846.280	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,943.65000		2.94365		3,211.01000	3.21101	2,943.650	13.31	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,502.27000		7.50227		7,104.05000	7.10405	7,502.270	13.31	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,350.99000		7.35099		7,806.56000	7.80656	7,350.990	13.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,008.60000		3.00860		2,798.59000	2.79859	3,008.600	13.76	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.07796		120.18559		8.00073	120.86074		13.34	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,638.07000		6.63807		7,041.95000	7.04195	6,638.070	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,811.41000		4.81141		4,540.14000	4.54014	4,811.410	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,685.17000		6.68517		7,090.62000	7.09062	6,685.170	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,773.33000		4.77333		4,503.63000	4.50363	4,773.330	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,732.43000		6.73243		7,139.45000	7.13945	6,732.430	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,735.49000		4.73549		4,467.36000	4.46736	4,735.490	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,873.88000		9.87388		10,367.31000	10.36731	9,873.880	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,845.30000		2.84530		2,663.58000	2.66358	2,845.300	13.80	0.00	0	840.00
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 07/11/2013	Bond Future			280.73746		280.73746		280.66945	280.66945			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	747.46000		0.74746		679.45000	0.67945	747.460	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	737.46000		0.73746		669.45000	0.66945	737.460	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	727.46000		0.72746		659.45000	0.65945	727.460	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	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 07/11/2013	Bond Future			4.89235		107.54027		4.87066	107.56410		1.42	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	66.83000		0.06683		79.61000	0.07961	66.830	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	179.34000		0.17934		168.29000	0.16829	179.340	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	70.72000		0.07072		83.89000	0.08389	70.720	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	172.23000		0.17223		161.57000	0.16157	172.230	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	74.77000		0.07477		88.33000	0.08833	74.770	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	165.28000		0.16528		155.01000	0.15501	165.280	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.76617		104.54695		4.73789	104.57111		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	524.71000		0.52471		543.35000	0.54335	524.710	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	121.20000		0.12120		115.68000	0.11568	121.200	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	531.01000		0.53101		549.74000	0.54974	531.010	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	119.01000		0.11901		113.58000	0.11358	119.010	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	537.34000		0.53734		556.15000	0.55615	537.340	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	116.85000		0.11685		111.50000	0.11150	116.850	1.25	0.00	0	0.00

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 08/05/2014	Bond Future			4.49295		105.95116		4.45257	105.97571		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	389.49000		0.38949	404.61000	0.40461		389.490	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	239.52000		0.23952	230.09000	0.23009		239.520	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	236.96000		0.23696	227.60000	0.22760		236.960	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	392.99000		0.39299	408.18000	0.40818		392.990	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	396.81000		0.39681	412.07000	0.41207		396.810	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	234.72000		0.23472	225.43000	0.22543		234.720	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.64032		103.02891	3.57168	103.05397			0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	657.97000		0.65797	679.11000	0.67911		657.970	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	59.32000		0.05932	55.40000	0.05540		59.320	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	660.96000		0.66096	682.12000	0.68212		660.960	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	58.70000		0.05870	54.80000	0.05480		58.700	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	663.94000		0.66394	685.14000	0.68514		663.940	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	58.08000		0.05808	54.22000	0.05422		58.080	0.70	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 07/11/2013	Bond Future			208.63900		208.63900	207.96542	207.96542				0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	351.00000		0.35100	1,024.58000	1.02458		351.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	361.00000		0.36100	1,034.58000	1.03458		361.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	371.00000		0.37100	1,044.58000	1.04458		371.000		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 07/11/2013	Bond Future			6.41776		107.45668	6.37323	107.61191			4.70	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	1.26000		0.00126	2.89000	0.00289		1.260	4.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,501.78000		2.50178	2,348.18000	2.34818		2,501.780	4.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	23.44000		0.02344	39.55000	0.03955		23.440	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,526.19000		1.52619	1,387.07000	1.38707		1,526.190	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	25.56000		0.02556	42.73000	0.04273		25.560	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,492.88000		1.49288	1,354.82000	1.35482		1,492.880	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	27.84000		0.02784	46.13000	0.04613		27.840	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,459.75000		1.45975	1,322.81000	1.32281		1,459.750	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,227.16000		105.22716	105,382.39000	105.38239		105,227.160	4.90	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.51159		108.87014	6.46339	109.02747			4.53	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	369.02000		0.36902	412.89000	0.41289		369.020	4.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,220.11000		2.22011	2,106.65000	2.10665		2,220.110	4.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	547.17000		0.54717	604.67000	0.60467		547.170	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,767.56000		1.76756	1,667.73000	1.66773		1,767.560	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	557.92000		0.55792	616.17000	0.61617		557.920	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,745.24000		1.74524	1,646.16000	1.64616		1,745.240	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	568.82000		0.56882	627.82000	0.62782		568.820	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,723.08000		1.72308	1,624.75000	1.62475		1,723.080	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,674.66000		1.67466	1,784.81000	1.78481		1,674.660	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	610.33000		0.61033	563.15000	0.56315		610.330	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.60346		106.17153	6.55111	106.33100			4.52	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	443.22000		0.44322	483.19000	0.48319		443.220	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,112.20000		3.11220	2,992.70000	2.99270		3,112.200	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	450.30000		0.45030	490.74000	0.49074		450.300	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,087.90000		3.08790	2,968.87000	2.96887		3,087.900	4.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	457.46000		0.45746		498.37000	0.49837	457.460	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,063.68000		3.06368		2,945.12000	2.94512	3,063.680	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,799.75000		1.79975		1,898.22000	1.89822	1,799.750	4.58	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,082.87000		1.08287		1,021.87000	1.02187	1,082.870	4.58	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,932.17000		2.93217		3,056.18000	3.05618	2,932.170	4.67	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	542.06000		0.54206		506.60000	0.50660	542.060	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.68430		107.66216		6.62708	107.82407		4.20	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,846.72000		1.84672		1,939.94000	1.93994	1,846.720	4.26	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,407.73000		1.40773		1,339.04000	1.33904	1,407.730	4.26	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,620.73000		2.62073		2,732.51000	2.73251	2,620.730	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	925.79000		0.92579		875.66000	0.87566	925.790	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,639.55000		2.63955		2,751.71000	2.75171	2,639.550	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	916.91000		0.91691		867.16000	0.86716	916.910	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,658.42000		2.65842		2,770.96000	2.77096	2,658.420	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	908.10000		0.90810		858.73000	0.85873	908.100	4.34	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.78725		99.55466		8.73797	100.03032			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,703.49000		5.70349		6,179.15000	6.17915	5,703.490		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,790.63000		5.79063		6,266.29000	6.26629	5,790.630		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,877.63000		5.87763		6,353.29000	6.35329	5,877.630		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.87449		96.60744		8.82370	97.08938			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	4,506.43000		4.50643		4,988.37000	4.98837	4,506.430		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	4,593.86000		4.59386		5,075.80000	5.07580	4,593.860		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	4,681.15000		4.68115		5,163.09000	5.16309	4,681.150		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			8.96365		97.90514		8.91129	98.39365			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	3,659.44000		3.65944		4,147.95000	4.14795	3,659.440		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	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	3,746.64000		3.74664		4,235.15000	4.23515	3,746.640		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,833.70000		3.83370		4,322.21000	4.32221	3,833.700		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
R204	On 07/11/2013	Bond Future			6.64149		108.93939		6.59191	109.15895		6.04	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	61.45000		0.06145		98.87000	0.09887	61.450		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,630.03000		1.63003		1,447.89000	1.44789	1,630.030		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	66.29000		0.06629		105.77000	0.10577	66.290		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,589.85000		1.58985		1,409.77000	1.40977	1,589.850		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	71.44000		0.07144		113.04000	0.11304	71.440		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,550.00000		1.55000		1,372.04000	1.37204	1,550.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,635.55000		1.63555		1,842.40000	1.84240	1,635.550		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	64.40000		0.06440		51.69000	0.05169	64.400		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.72418		106.34231		6.67149	106.56477			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	802.95000		0.80295		889.54000	0.88954	802.950		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,223.62000		2.22362		2,087.75000	2.08775	2,223.620		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	817.90000		0.81790		905.54000	0.90554	817.900		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,195.72000		2.19572		2,060.90000	2.06090	2,195.720		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	833.03000		0.83303		921.73000	0.92173	833.030		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Put	2,168.02000		2.16802		2,034.26000	2.03426	2,168.020	6.15	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.80995		107.77064		6.75378	107.99613		6.08	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	731.89000		0.73189		796.86000	0.79686	731.890	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,875.12000		3.87512		3,714.60000	3.71460	3,875.120	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	742.78000		0.74278		808.43000	0.80843	742.780	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,844.46000		3.84446		3,684.62000	3.68462	3,844.460	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	753.78000		0.75378		820.12000	0.82012	753.780	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,813.92000		3.81392		3,654.77000	3.65477	3,813.920	5.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.88716		105.25181		6.82710	105.48064		6.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,471.29000		3.47129		3,625.81000	3.62581	3,471.290	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,393.46000		1.39346		1,319.15000	1.31915	1,393.460	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,495.45000		3.49545		3,650.50000	3.65050	3,495.450	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,380.51000		1.38051		1,306.73000	1.30673	1,380.510	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,519.70000		3.51970		3,675.27000	3.67527	3,519.700	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,367.66000		1.36766		1,294.40000	1.29440	1,367.660	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,335.99000		4.33599		4,507.33000	4.50733	4,335.990	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,005.45000		1.00545		947.96000	0.94796	1,005.450	6.28	0.00	0	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.97681		103.70163		6.92229	103.97415		8.15	0.00	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	157.86000		0.15786		233.15000	0.23315	157.860	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,601.57000		1.60157		1,404.34000	1.40434	1,601.570	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	167.33000		0.16733		245.55000	0.24555	167.330	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,560.28000		1.56028		1,365.98000	1.36598	1,560.280	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	177.23000		0.17723		258.44000	0.25844	177.230	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,519.46000		1.51946		1,328.15000	1.32815	1,519.460	8.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.06280		101.42654		7.00538	101.70270		8.20	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	931.81000		0.93181		1,033.89000	1.03389	931.810	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,987.00000		2.98700		2,812.92000	2.81292	2,987.000	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	947.76000		0.94776		1,051.00000	1.05100	947.760	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,953.75000		2.95375		2,780.83000	2.78083	2,953.750	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	963.89000		0.96389		1,068.29000	1.06829	963.890	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,920.72000		2.92072		2,748.96000	2.74896	2,920.720	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.15426		102.78893		7.09368	103.06878		8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	804.90000		0.80490		877.94000	0.87794	804.900	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,374.10000		5.37410		5,167.29000	5.16729	5,374.100	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	816.06000		0.81606		889.84000	0.88984	816.060	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,336.60000		5.33660		5,130.53000	5.13053	5,336.600	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	827.34000		0.82734		901.84000	0.90184	827.340	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,299.24000		5.29924		5,093.89000	5.09389	5,299.240	7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.23914		100.59136		7.17506	100.87529		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,996.57000		3.99657		4,179.69000	4.17969	3,996.570	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,026.29000		2.02629		1,925.48000	1.92548	2,026.290	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,023.20000		4.02320		4,206.95000	4.20695	4,023.200	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,009.76000		2.00976		1,909.58000	1.90958	2,009.760	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,049.92000		4.04992		4,234.29000	4.23429	4,049.920	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	1,993.34000		1.99334		1,893.78000	1.89378	1,993.340	8.27	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/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 07/11/2013	Bond Future		7.14653	98.54239		7.07695	98.93179		8.68	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	83.18000	0.08318	150.16000	0.15016	83.180	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,098.80000	2.09880	1,776.38000	1.77638	2,098.800	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	89.47000	0.08947	159.96000	0.15996	89.470	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,047.86000	2.04786	1,728.95000	1.72895	2,047.860	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	96.14000	0.09614	170.25000	0.17025	96.140	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,997.35000	1.99735	1,682.06000	1.68206	1,997.350	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,041.62000	2.04162	2,403.71000	2.40371	2,041.620	8.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	92.50000	0.09250	65.19000	0.06519	92.500	8.86	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future		7.22930	99.83854		7.15654	100.23308		8.79	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	825.86000	0.82586	954.51000	0.95451	825.860	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,517.21000	3.51721	3,251.32000	3.25132	3,517.210	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	841.73000	0.84173	972.07000	0.97207	841.730	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,477.17000	3.47717	3,212.97000	3.21297	3,477.170	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	857.81000	0.85781	989.86000	0.98986	857.810	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,437.38000	3.43738	3,174.89000	3.17489	3,437.380	8.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.31232	97.78310		7.23614	98.18300		8.83	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	669.76000	0.66976	758.18000	0.75818	669.760	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,208.31000	6.20831	5,896.83000	5.89683	6,208.310	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	680.47000	0.68047	769.94000	0.76994	680.470	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,163.01000	6.16301	5,852.58000	5.85258	6,163.010	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,117.87000	6.11787	5,808.49000	5.80849	6,117.870	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	691.32000	0.69132	781.84000	0.78184	691.320	8.64	0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.38888	99.15596		7.30902	99.56163		8.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,191.91000	4.19191	4,451.52000	4.45152	4,191.910	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,185.35000	2.18535	2,039.29000	2.03929	2,185.350	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,222.29000	4.22229	4,482.87000	4.48287	4,222.290	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,166.36000	2.16636	2,021.27000	2.02127	2,166.360	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,252.77000	4.25277	4,514.31000	4.51431	4,252.770	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,147.51000	2.14751	2,003.38000	2.00338	2,147.510	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,779.92000	5.77992	6,082.77000	6.08277	5,779.920	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,390.91000	1.39091	1,288.09000	1.28809	1,390.910	9.07	0.00	0	630.00
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 07/11/2013	Bond Future		8.66635	77.01953		8.60195	77.53566		18.70	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,026.79000	1.02679	1,338.97000	1.33897	1,026.790	18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,157.31000	1.15731	953.36000	0.95336	1,157.310	18.80	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,645.06000	1.64506	2,031.93000	2.03193	1,645.060	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	669.08000	0.66908	539.82000	0.53982	669.080	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,695.24000	1.69524	2,086.80000	2.08680	1,695.240	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	641.18000	0.64118	516.61000	0.51661	641.180	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	614.14000	0.61414	494.17000	0.49417	614.140	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,746.16000	1.74616	2,142.32000	2.14232	1,746.160	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,497.75000	4.49775	5,001.36000	5.00136	4,497.750	19.18	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
R209	On 07/11/2013	Bond Future	9.25	Put	57.12000	0.05712		44.60000	0.04460		57.120	19.18	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,536.77000	5.53677		6,048.50000	6.04850		5,536.770	19.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	20.42000	0.02042		16.02000	0.01602		20.420	19.28	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,229.05000	6.22905		6,743.16000	6.74316		6,229.050	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	9.67000	0.00967		7.65000	0.00765		9.670	19.34	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,594.25000	7.59425		8,110.05000	8.11005		7,594.250	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1.75000	0.00175		1.42000	0.00142		1.750	19.34	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.74707	78.03257		8.68082	78.55556			20.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,641.54000	2.64154		2,896.64000	2.89664		2,641.540	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,294.93000	4.29493		4,027.04000	4.02704		4,294.930	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,674.97000	2.67497		2,932.05000	2.93205		2,674.970	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,247.23000	4.24723		3,981.32000	3.98132		4,247.230	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,708.64000	2.70864		2,967.70000	2.96770		2,708.640	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,199.91000	4.19991		3,935.98000	3.93598		4,199.910	20.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.82721	75.93583		8.75906	76.46585			20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,916.26000	9.91626		9,539.08000	9.53908		9,916.260	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,640.03000	1.64003		1,792.87000	1.79287		1,640.030	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,660.54000	1.66054		1,814.75000	1.81475		1,660.540	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,846.11000	9.84611		9,470.30000	9.47030		9,846.110	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,681.23000	1.68123		1,836.81000	1.83681		1,681.230	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,776.28000	9.77628		9,401.84000	9.40184		9,776.280	19.97	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.90310	77.00210		8.83300	77.53967			20.14	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,014.76000	6.01476		6,332.38000	6.33238		6,014.760	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,981.93000	4.98193		4,761.98000	4.76198		4,981.930	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,053.57000	6.05357		6,372.32000	6.37232		6,053.570	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,946.16000	4.94616		4,727.34000	4.72734		4,946.160	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,092.47000	6.09247		6,412.36000	6.41236		6,092.470	20.34	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,910.60000	4.91060		4,692.92000	4.69292		4,910.600	20.34	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 07/11/2013	Bond Future			159.33810	159.33810		159.29784	159.29784				20,713,953.00	130	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	651.90000	0.65190		692.16000	0.69216		651.900		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	661.90000	0.66190		702.16000	0.70216		661.900		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	671.90000	0.67190		712.16000	0.71216		671.900		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 07/11/2013	Bond Future			128.69172	128.69172		128.66518	128.66518				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,298.28000	1.29828		1,324.82000	1.32482		1,298.280		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,308.28000	1.30828		1,334.82000	1.33482		1,308.280		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,318.28000	1.31828		1,344.82000	1.34482		1,318.280		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future			132.11234		132.11234		132.08106	132.08106			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	877.66000		0.87766		908.94000	0.90894	877.660		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	887.66000		0.88766		918.94000	0.91894	887.660		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	897.66000		0.89766		928.94000	0.92894	897.660		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 07/11/2013	Bond Future			8.48226		88.07190		8.41288	88.63711		17.01	0.00	0	15,045.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,612.49000		1.61249		2,025.20000	2.02520	1,612.490	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	745.25000		0.74525		592.75000	0.59275	745.250	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,662.37000		1.66237		2,080.34000	2.08034	1,662.370	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	715.27000		0.71527		568.03000	0.56803	715.270	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,713.03000		1.71303		2,136.16000	2.13616	1,713.030	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	686.19000		0.68619		544.11000	0.54411	686.190	17.08	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.56960		89.23038		8.49808	89.80304		18.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,535.27000		2.53527		2,799.10000	2.79910	2,535.270	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,805.64000		4.80564		4,496.81000	4.49681	4,805.640	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,567.62000		2.56762		2,833.56000	2.83356	2,567.620	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,755.31000		4.75531		4,448.59000	4.44859	4,755.310	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,600.23000		2.60023		2,868.26000	2.86826	2,600.230	18.49	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,705.35000		4.70535		4,400.72000	4.40072	4,705.350	18.49	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.65292		86.89072		8.57925	87.47108		18.36	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,697.47000		1.69747		1,863.63000	1.86363	1,697.470	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,198.92000		10.19892		9,784.72000	9.78472	10,198.920	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,717.91000		1.71791		1,885.51000	1.88551	1,717.910	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,129.66000		10.12966		9,716.90000	9.71690	10,129.660	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,738.51000		1.73851		1,907.55000	1.90755	1,738.510	18.08	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,060.68000		10.06068		9,649.36000	9.64936	10,060.680	18.08	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.73280		88.11061		8.65687	88.69925		18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,067.24000		6.06724		6,408.64000	6.40864	6,067.240	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,246.06000		5.24606		4,998.82000	4.99882	5,246.060	18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,106.48000		6.10648		6,449.13000	6.44913	6,106.480	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,209.29000		5.20929		4,963.30000	4.96330	5,209.290	18.26	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,145.84000		6.14584		6,489.72000	6.48972	6,145.840	18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,172.73000		5.17273		4,927.97000	4.92797	5,172.730	18.27	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 07/11/2013	Bond Future			8.81672		77.51026		8.75736	78.00094		20.65	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	1.35000		0.00135		3.47000	0.00347	1.350	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	9,283.33000		9.28333		8,794.77000	8.79477	9,283.330	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1.50000		0.00150		3.82000	0.00382	1.500	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,184.33000		9.18433		8,695.97000	8.69597	9,184.330	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1.66000		0.00166		4.19000	0.00419	1.660	20.22	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,085.54000		9.08554		8,597.39000	8.59739	9,085.540	20.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.90014		78.52980		8.83903	79.02690		22.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,085.30000		4.08530		4,383.82000	4.38382	4,085.300	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,364.07000		3.36407		3,165.49000	3.16549	3,364.070	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,127.11000		4.12711		4,427.28000	4.42728	4,127.110	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,326.32000		3.32632		3,129.39000	3.12939	3,326.320	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,168.94000		4.16894		4,470.76000	4.47076	4,168.940	22.34	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,288.74000		3.28874		3,093.46000	3.09346	3,288.740	22.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/11/2013		Bond Future	8.89207	100.22475		8.82268	100.96066			0.00	0	10,220.00
R248	On 07/11/2013	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.84	Put	12,296.41000	12.29641	11,560.50000	11.56050	12,296.410			0.00	0	0.00
R248	On 07/11/2013	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.85	Put	12,167.08000	12.16708	11,431.17000	11.43117	12,167.080			0.00	0	0.00
R248	On 07/11/2013	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	7.86	Put	12,038.01000	12.03801	11,302.10000	11.30210	12,038.010			0.00	0	0.00
R248	On 06/02/2014		Bond Future	8.97809	101.54309		8.90655	102.28870			0.00	0	0.00
R248	On 06/02/2014	9.09	Call	1,146.36000	1.14636	1,891.97000	1.89197	1,146.360			0.00	0	0.00
R248	On 06/02/2014	9.09	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	1,247.63000	1.24763	1,993.24000	1.99324	1,247.630			0.00	0	0.00
R248	On 06/02/2014	9.10	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	1,348.71000	1.34871	2,094.32000	2.09432	1,348.710			0.00	0	0.00
R248	On 06/02/2014	9.11	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013		Foreign Exchange Future	19,651.20000	19,651.20000	19,543.31000	19,543.31000				0.00	0	0.00

Total for Derivatives : **126,621,359.54** **10,525** **2 092 715.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.44870			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.31000	109.54182		6.31000	109.52333			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.64338			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	7.77000	107.46782		7.77000	107.44519			0.00	0	4,000,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.23867			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.36065			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	8.63500	102.27201		8.63500	102.24851			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.66000	102.63490		6.66000	102.61632		335,664,000,000.00	50,400,000	545,200,000.00	
AB07	On 07/03/2014		Spot Bond	5.83500	102.30656		5.83500	102.29053		861,246,000,000.00	147,600,000	1,083,800,000.00	
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	99.88643			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	7.96000	112.01246		7.96000	106.85415			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	0.90000	134.91452		0.90000	134.86512			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.25000	131.40262		2.25000	265.88429			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	101.20807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98444			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29405			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.75856			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.79282			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.81553			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	100.00000		9.84223		100.00000	9.76835			0.00	0	59,600,000,000.00
ABL10A	On 15/03/2015	Spot Bond	7.02000		107.18989		7.02000	107.16946			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.80381			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.63500		103.30431		6.63500	103.28569			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.37830			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.54561			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37620			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.39188			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.42632			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66292			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.77717			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.74238			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.84783			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.13042			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.14125			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000		128.86138		5.35000	133.88522		1,498,000,000,000.00	280,000,000	0	70,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.20000		124.59156		3.20000	124.53809			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000		115.99454		2.85000	115.94592			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000		99.68229		4.50000	99.63620			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.79000		101.27757		5.79000	102.50927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond		10.36000	116.40062		10.36000	116.36867			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46753			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.72236			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.76265			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.80105			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.98209		4.15000	110.93174			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	41.56898		100.00000	41.46717			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.99000	163.53215		1.99000	163.46743			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.21888		2.76000	155.15427			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.02000	167.97467		2.02000	167.90809			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22500	164.23273		2.22500	164.16668			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.35625	73.96137		7.35625	73.93626			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.35625	73.96137		7.35625	73.93626			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.36000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68437			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.51000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.25000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.85000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37771			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26357			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.44000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.17500	105.91633		6.17500	105.89874			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.80000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.75000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54828			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.55000		113.74004		6.55000	113.71980			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24757			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.93000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000		93.09219		2.77000	99.90429			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		98.67223		2.73000	145.47820			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.82500		110.90127		2.82500	190.01136			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.09000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.94500		93.41424		8.94500	93.78637			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	92.84000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	105.55554			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	90.37000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.21000		112.23107		9.21000	113.42315			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.15500		113.79355		9.15500	113.86730			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.24000		92.39874		8.24000	92.37825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63000			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	9.25000		112.25340		9.25000	113.10174			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.87000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.66000		109.28903		7.66000	109.26633			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.26000		106.99214		6.26000	102.82630			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.24500		103.14581		8.24500	103.12304		1,365,372,000,000.00		165,600,000	112,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.41000		96.67486		9.41000	96.65030			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.01000		106.19256		7.01000	106.17235			0.00	0	400,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.60000		129.46005		1.60000	129.41022		256,000,000,000.00		160,000,000	40,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.06000		133.41061		2.06000	269.94871			0.00	0	1,106,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.84000		123.54872		0.84000	126.25833			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.94000		124.59254		1.94000	127.04516			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		31.56367		100.00000	31.48721			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.71000		106.27550		10.71000	106.24488			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.75308			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.48386		100.00000	2.47778			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.80077			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.47717			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.80498		100.00000	14.76872			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	59.48103	11.00000	59.46403			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.47518	100.00000	9.45198			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.32189			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.56627			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	100.82273			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91034			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78364			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81005			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82167			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90889			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90889			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92086			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76252			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92086			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.89690			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	85.40819			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.74765			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.94134			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63568			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.73617			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.79424			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.82044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.83098			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.80987			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68325			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76253			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.70000	107.22603		8.70000	107.20068			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69920			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.09500	102.66407		7.09500	102.64447			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.96466			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.01910			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.76381			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	100.01786			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.79757			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.09291			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.10826			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.78358			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28499			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28499			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01786			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17843			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75715			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75080			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.90533			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.11095			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.90467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.46912			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.61241			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.84463			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.23808			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.64127			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.78677			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65894			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64728			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77004			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.38244			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68542			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66741			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70237			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76792			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73089			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68860			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70025			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.10853	10.23000	101.08066			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71174			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69390			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97398			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	114.22112			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65583			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.71000	108.29018	8.71000	108.26495			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	109.73027	1.75000	109.81077			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69919			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70114			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74810			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77427			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.72192			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.76904			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.74287			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80042			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.07970			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77950			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23939			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.76904			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.74611			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.79090			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.80462			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69375			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70964			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.80789			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.79834			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85790			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.75334			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84954			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85268			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.08219			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.81611			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.81611			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.51630			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.30941			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70095			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69361			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.18024			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71353			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71667			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.74810			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70200			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50472			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.48308			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.73187			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96131			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.72131			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.56245		100.00000	6.54655			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22010			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36067			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45430			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.19945			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22166			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25121			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.19250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		7.29500	98.60275		7.29500	98.58334			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.25397			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.29875			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.68000	104.95511		7.68000	104.93326			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		8.85000	117.93123		8.85000	117.90333			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	59.33944		100.00000	59.19568			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.63000	110.61134		6.63000	110.59141			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	56.51783		100.00000	56.38092			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.69395		100.00000	11.66793			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.36091		2.98000	150.29742			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	101.25654		4.85000	128.94932			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76660			0.00	22,800,000,000	5,700,000,000.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79971			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29303			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29184			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.26344			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.80814			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57984			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.18000	107.22317		8.18000	107.19956			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21105			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.05813			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	86.66725		100.00000	86.46522			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.95018			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.62000	109.86554		6.62000	109.84589			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51836			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.61500	102.52649		6.61500	102.50816			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.11000	106.79760		8.11000	106.77428			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89519			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.46655	105.00974		10.46655	103.54876			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.44785	102.48953		10.44785	101.92455			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.48660	102.38254		10.48660	101.86052			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78146			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.52534	102.51759		10.52534	101.80819			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.37546	102.27944		11.37546	102.25694			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80103			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80103			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80109			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.71655	101.44077		10.71655	101.21821			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.64463	103.70323		10.64463	101.94122			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.44785	102.48953		10.44785	101.92455			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.57775	103.12067		10.57775	102.17987			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.77664	96.51791		9.77664	101.69452			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75803			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74760			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74760			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.70527			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.30018	101.48378		10.30018	101.20015			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.88500	101.50918		10.88500	101.47956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.04665		10.22500	98.94870			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68379			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.01838		12.22500	100.72557			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73607			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.58000	65.20806		10.58000	101.73307			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.71297			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73221			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73221			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70373			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53128			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74214			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47206			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74214			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.46655	105.11590		13.46655	103.73753			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.73460	102.79783		14.73460	102.76965			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.62172	102.69138		13.62172	102.10708			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98090			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.98090			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.98090			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.01892			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.11159		100.00000	11.09051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.10066	100.00000	20.05197				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.29386	100.00000	18.24955				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.29250	100.00000	11.26515				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.29250	100.00000	11.26515				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.65318	100.00000	13.62010				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.83025	100.00000	11.80158				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.58834	100.00000	72.45216				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.18671				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.80145				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.82097				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072			40,000,000,000,000.00	400,000,000	200,000,000.00	
BCP76U	On 24/01/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.66332	1.96000	171.81329				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.77000		99.53759	7.77000	148.69709				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.77000		100.84442	7.77000	148.95781				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15500		99.96857	8.15500	99.94662				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.84683				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.37404				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
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.96805				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.97804				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.71962				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.61807	100.00000	62.46637				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.27000		100.08163	7.27000	100.06189				0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13284			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14414			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14738			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15816			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16893			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19881			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.77951		100.00000	8.75824			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98362			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98265			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98223			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98209			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98041			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97817			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.58993		100.00000	6.85530			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.58993		100.00000	6.85530			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74163			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80590			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82342			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.71000	104.26464		7.71000	104.24285			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87597			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96920			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.13893		100.00000	6.12389			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.13893		100.00000	6.12389			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.86000	105.54558		5.86000	105.52902			0.00	0	210,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.68982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.54613			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.07048			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.43685			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.07831			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.27584			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.07377			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13570			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.24822			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.71616			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.47722			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76262			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.90797		100.00000	13.87428			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.43500	112.70302		6.43500	106.18809			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.76000	120.79054		8.76000	113.71898			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99930			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.50350			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.46000	104.39124		8.46000	104.36773			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.49000	104.75224		10.49000	104.72266			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.92366			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.74000	105.97673		10.74000	105.94660			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.61027			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.65000	106.59553		8.65000	106.57099			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.76452			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.18000	101.50555		11.18000	101.47555			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.89144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.13069			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.53051			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.56500	99.00566		9.56500	98.98052			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.60000	122.81693		9.60000	122.78547			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.45000	118.73353		9.45000	118.70358			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.81000	118.03553		8.81000	118.00743		2,267,694,000,000.00	257,400,000	3,128,700,000.00	
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42570			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.01000	103.19330		11.01000	103.16274			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.72847			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84152			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.24912			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.28634			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21651			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.29578			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.40864			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.38199			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.52285			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97412			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02684			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02684			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.60992			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	68.27121		100.00000	68.10582			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	68.27121		100.00000	68.10582			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	68.27121		100.00000	68.10582			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		68.27121	100.00000	68.10582				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.15569				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07406				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.29607	10.11000	103.26840				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07406				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.40767				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	106.02776				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.50780	2.76000	113.62747				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		110.60818	3.14000	113.53719				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.34897	8.25000	101.32634				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07406				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07406				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.56956	3.10000	113.14099				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.46331	2.40000	113.04177				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.13582				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.06982				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.26157				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.26522				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.61000		102.67390	7.61000	102.65283				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.32515				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.32029				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.15084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15312			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.66000	102.80819		7.66000	102.78696			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.66000	102.80819		7.66000	102.78696			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	7.71000	106.01434		7.71000	105.99243			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80480			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89561			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.21105			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.21105			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	65.34357	100.17539	65.18329				0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.16136			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.38595			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81709			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16104			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24296			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.67763		9.35000	101.65238			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.67763		9.35000	101.65238			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16097			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16446			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.97435			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75447			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.93435			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58405			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58405			0.00	0	100,000,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58405			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58405			0.00	0	100,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60016			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	500,000,000	500,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62685			0.00	0	100,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63132			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.51000	105.75001		8.51000	105.72568			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94865			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23690			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71554			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71554			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96143			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92629			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.83204			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08438			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73762			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73239			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74670			0.00	0	1,000,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24793			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.42282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.42264		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74459		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.66315		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95773		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.64534		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.56462		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71143		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83179		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83179		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83179		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83179		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.49713		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.15698		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72957		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72957		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72065		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63293		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72065		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46651		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.86501		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63320		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63320		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62826		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.10751		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.58648		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.02200			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.67853			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.89773			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.59972			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.62591			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.62923			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.22500	98.92045		10.22500	100.36517			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.74500	96.78378		10.74500	97.10168			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59731			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.87043			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.58787			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09619			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.95650			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.18357		8.80500	99.95318			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75334			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09726			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	110.74704			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79207			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.80775			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.86835			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81611			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16983			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16983			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.91047			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.60620			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.13047			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59731			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.90231			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.07270			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01973			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.02147			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60119			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17644			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.53219			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.36053			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.32352			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01952			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.26560			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.24094			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22147			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	100.00000		2.24326		100.00000	2.22642			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.90693		7.01000	37.52095			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	152.13325			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.15500		99.96857		8.15500	132.03444			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.77000		33.80674		7.77000	148.69709			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.77000		34.20411		7.77000	148.95781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.19600				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	86.07797				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.38751				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.38751				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.81534				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.75618				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76786				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76904				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.09619				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.69151				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.16000		110.87418	8.16000	106.93111				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.11000		106.96078	8.11000	106.93755			1,093,228,000,000.00	134,800,000	757,400,000.00	
COJ05	On 05/06/2023	Spot Bond	9.47500		121.84311	9.47500	121.81229				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.51000		110.54640	7.51000	110.52413				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.06500		110.18253	9.06500	110.15554				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.53500		98.05767	9.53500	98.03258				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.50000		98.53588	10.50000	98.50818				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.50000		96.09900	10.50000	96.07213				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.12661				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.17019				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.05295				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.94893				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.52556				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.12592				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.92500		94.08094	11.92500	97.08693				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.70264	100.00000	9.67201				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.01526				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.38500		99.81693	7.38500	98.80201				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.33589				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.61092				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	97.62347				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.65477				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.68529				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72024				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.39000		126.10547	6.39000	126.08379				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.67500		110.84151	7.67500	110.81883				371,470,000.00	48,400	3,128,700,000.00
DV23	On 27/02/2023	Spot Bond	8.20500		113.25859	8.20500	113.23385				738,856,968,000.00	90,049,600	9,410,856,400.00
E170	On 01/08/2020	Spot Bond	7.33000		135.68794	7.33000	135.66139				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.60578				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.38632				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.50270				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.57989				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.20692				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82831	0.10000	131.90903				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.42117	2.16000	114.37541				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.59564	2.21000	102.55448				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.33262	2.28000	101.86261				0.00	0	24,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.96500		110.61229	8.96500	110.58594				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.81500		111.59017	8.81500	111.56359				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.55000		103.13892	9.55000	103.11277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.20000	96.31001	10.20000	99.33553				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.27495				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.86276				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.99541				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08558				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.74220				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	57.73674	100.00000	57.59534				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	94.35897	100.00000	94.11765				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	98.67631	100.00000	98.41731				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	91.90440	100.00000	91.67970				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	87.16646	100.00000	86.96969				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.31325	3.00000	130.25822				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.57000	107.72638	10.57000	107.69622				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.54155				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.08126				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.41991				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.10000	85.57068	9.10000	98.86858				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.48950				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.48851				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36254				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.33346				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.51758				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.47819				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25591				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.29475				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.22724				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.28519				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.21565				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.26394				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.05000	104.19319	104.19319	6.05000	104.17613				0.00	0	201,200,000.00
ES18	On 20/04/2018	Spot Bond	6.90500	109.14293	109.14293	6.90500	109.12258				315,214,631,000.00	45,650,200	17,354,250,200.00
ES23	On 25/01/2023	Spot Bond	7.83000	116.69246	116.69246	7.83000	116.66812				2,621,945,187,000.00	334,858,900	24,894,558,900.00
ES26	On 02/04/2026	Spot Bond	8.36500	96.66120	96.66120	8.36500	96.63944				5,575,167,937,500.00	666,487,500	8,574,887,500.00
ES33	On 15/09/2033	Spot Bond	9.30500	84.70018	84.70018	9.24000	85.19140				90,535,789,000.00	9,729,800	13,513,998,700.00
ES42	On 25/04/2042	Spot Bond	9.49000	90.42569	90.42569	9.49000	90.40265				0.00	0	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.19081				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.21837				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.60892				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.01829				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.74878				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.46285				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.16938	10.16938	100.00000	10.14475				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.89643	9.89643	100.00000	9.87246				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.34985				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.41040				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.53132				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.65205				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.51000	103.19202	103.19202	6.51000	103.17375				395,808,000,000.00	60,800,000	870,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.58000	102.69706	102.69706	8.58000	102.67350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78519				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78513				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.07364				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.25919				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.38000	110.59571	10.38000	110.56513				0.00	0	420,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.19522				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.04000	125.32412	2.04000	126.11482				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000	133.09110	2.09000	269.30196				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.48000	96.58182	2.48000	102.81647				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000	98.90749	2.71000	145.82515				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.71500	112.69449	2.71500	193.08432				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.82000	113.23440	6.82000	113.21343				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05200	57.77153	8.05200	57.06126				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700	36.88005	9.49700	35.97438				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.63618	9.73000	34.71347				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.02382				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89957				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.68853				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26783				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.84390				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.84390				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.42449				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.81085				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92101				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78371			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87035			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.19535			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20039	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.20039	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.10666			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85790			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05576			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14394			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81298			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	110.91652			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26703			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84223			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16101	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99964			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19778			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.90173			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.96426			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13669			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05265			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.18743			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26186			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13357			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09728			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96113			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21432			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19881			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15637			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21639			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02667			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.00042		100.09221	12.96856			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75543			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.91654			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03682			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.68728			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84914			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85973			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77627			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79520			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07134			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78881			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77239			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77950			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.34313		13.22500	51.32479			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72925			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12139			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76799			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	87.95170		3.72500	90.95323			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.80566			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.80566			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.43557			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59731			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.98455			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.75334			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73344			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.93569			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87565			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.29211			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.30659			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.02202			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01940			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28319			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.14870			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85226			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84705			0.00	0	0.00
FRC41		On 25/10/2013	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	99.15488			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71504			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.28000	120.07619		3.28000	115.20137			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86391			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87341			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.26000	110.01747		3.26000	115.36861			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	98.96090		1.18000	119.98222			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.28000	107.04494		3.28000	115.20137			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.40983		2.16000	121.18380			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.40774		2.23000	124.64768			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02174			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24276			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26601			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74136			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85761			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01371			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97366			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81925			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14972			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81820			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.65235		100.00000	8.63116			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.44780		100.00000	10.41483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.30000	139.93579		4.30000	139.87157			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.44018			0.00	0	3,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20334			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.65544			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.64447			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.18809			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.59084			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.46705			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	127.79911		2.60000	258.59039			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	132.98480		2.10000	269.08679			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	125.59570		2.82000	254.13045			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.41000	103.20872		2.41000	122.73945			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.01764			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.94000	127.09523		1.94000	123.16054			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15824			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41919			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.61755			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66479			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.95000	90.96333		2.95000	90.92504			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.22714		104.97509	14.19076			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.44663		101.07593	18.40101			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.29668		100.44759	10.27136			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73137			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.80946		100.76967	16.76800			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.54500	99.89603		2.54500	99.85503			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.69337			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40291			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44000	96.18619		2.44000	103.22561			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.20701			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47000	95.90018		2.47000	102.91858			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.31378			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	130.87160		2.30000	335.53595			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50116			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.61777			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.51705			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.43848			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.19773			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.07407			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.51175			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38648			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.73000	103.60493		5.73000	103.58876			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		5.85000	104.87301		5.85000	104.85631			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.72000	104.27929		6.72000	104.26025			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.17000	105.47461		7.17000	105.45409			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.35000	112.24158		7.35000	112.21934			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond		7.91000	109.25911		7.91000	109.23608			2,713,130,000,000.00	343,000,000	221,500,000.00
FRX20	On 01/10/2020	Spot Bond		8.18500	108.71993		8.18500	103.60328			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		8.87500	94.22576		8.87500	94.20316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.04000	115.98422		9.04000	115.95621			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.82000	99.14160		9.82000	99.11577			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.17000	79.94829		10.17000	79.92652			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.59215			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62494			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.65145			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.66204			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.68847			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.73079			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.76251			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.89981			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.76637			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35943			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.46000	103.49674		8.46000	103.47318			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33633			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		100.00000	79.86871		100.00000	0.00000			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.28833			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97086			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.88379			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.93396			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.93318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD197	On 30/01/2014	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.30795	0.00000	100.30795			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.40024	0.00000	100.40024			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.06736	0.00000	100.06736			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.06896	0.00000	100.06896			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.07203	0.00000	100.07203			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.07585	0.00000	100.07585			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.08114	0.00000	100.08114			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	100.91826	0.00000	100.91826			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.22901	0.00000	102.22901			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.25320	0.00000	100.25320			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.95125	0.00000	101.95125			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.60143	0.00000	100.60143			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87358	0.00000	100.87358			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.50530	0.00000	100.50530			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70372	0.00000	100.70372			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	100.00000	20.59394	100.00000	20.43936	100.00000	20.43936			0.00	0	10,000,000,000.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.19470	0.00000	100.19470			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.83715	0.00000	100.83715			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.89693	0.00000	99.89693			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.28986	0.00000	101.28986			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.07318	0.00000	100.07318			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.14893				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20511		102.72156	7.20511	101.91798				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	100.15650				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.55858		102.71804	7.55858	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.16624				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.00980		102.71884	8.00980	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.17813				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	100.22871				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.28915				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.30036				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.47000		114.30976	7.47000	114.28699				0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.45601	1.87000	274.08886				0.00	0	4,950,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.66230	1.85000	274.52913				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.14000		103.27669	9.14000	103.25161				0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.16000		103.10398	9.16000	103.07889				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.47613	100.00000	34.32286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.03470	100.00000	9.99009				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		41.41602	100.00000	41.10516				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		20.70801	100.00000	20.55258				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		10.35401	100.00000	10.27629				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.81000		109.96037	1.83000	109.69764				87,252,136,000,000.00	48,205,600,000	49,535,800,000.00
I2038	On 31/01/2038	Spot Bond	2.35000		105.98166	2.35000	105.93875				132,019,710,000,000.00	56,178,600,000	90,929,300,000.00
I2046	On 31/03/2046	Spot Bond	2.42000		103.20921	2.42000	103.16716				112,841,212,000,000.00	46,628,600,000	46,014,300,000.00
I2050	On 31/12/2050	Spot Bond	2.42000		110.24641	2.42000	110.20157				2,064,744,000,000.00	853,200,000	18,026,600,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.15000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.71000		106.03705	6.71000	106.01771				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.03642				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.97646				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.83187				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.04176				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.62000		101.86243	6.62000	101.84440				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.21000		106.10707	7.21000	106.08631				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.81000		109.17453	7.81000	109.15142				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.55000		101.09159	6.55000	101.07399				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13658				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.21713				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000		111.46465	4.15000	111.41417				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.03000		104.72767	7.03000	104.70801				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.90411				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.89760				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000		105.40624	1.00000	125.62999				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.01000	106.27986		2.01000	126.39311			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46721			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.31245			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.48000	105.42817		7.48000	105.40691			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90077			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55128			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28581			0.00	0	1,600,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.01000	102.80589		8.01000	102.78383			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.56000	95.88005		8.56000	95.85822			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94899			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.56000	87.12734		7.56000	99.70236			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.61000	111.47903		8.61000	104.62456			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96842			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.96738			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	6.97000	107.94567		6.97000	102.44868			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.79000	109.35019		7.79000	103.21574			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00259		100.00000	0.00258			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.11546			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.12120			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.21500	105.13184		8.21500	100.81150			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.14935		5.00000	100.13577			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.14935		5.00000	100.13577			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.22870		5.00000	101.21512			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.14935		5.00000	100.13577			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.50454		4.00000	100.49354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52782			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46009			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68215			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.02114		9.20000	107.99445			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58237			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58237			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.48857			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.16494		100.00000	8.14495			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.09850			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38099			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26427			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.71000	101.33011		8.71000	101.30626			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03165			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.16971			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74049			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.92655			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.62441		100.00000	4.60998			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA404	On 21/01/2014	Spot Bond	5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000	98.67398		5.45000	98.58683			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01457			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21778			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66423			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.46655	104.05042		10.46655	102.91777			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.46655	101.92196		10.46655	101.52479			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.76214			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29087			0.00	600,000,000	300,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.47560		6.50000	100.45794			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83179			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50349			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08230			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08230			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19048			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29890			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95064			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.74831			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75608			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24821			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.90971			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.08082			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.61389			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.82323			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.28579			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.83282			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84403			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59371			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.73342			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.21953			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96870			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96870			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	94.92221		100.00000	94.68252			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70527			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15063			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26971			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27574			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.27980			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.72000	103.62388		7.72000	103.60232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	6.08500	101.97005	6.08500	101.95346				0.00	0	851,100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00870				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.06000	106.52448	8.06000	106.50123				0.00	0	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.40176				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.35915				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.46950				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77717				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.89000	107.74611	7.89000	107.72333				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.98783				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.14455				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.10000	98.14600	3.10000	116.71652				0.00	0	249,400,000.00
IV019	On 31/03/2028	Spot Bond	3.89000	94.51662	3.89000	126.90763				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.56551				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.37629				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.33787				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.98300				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.66428				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.83000	89.28618	3.83000	90.02579				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000	89.21174	3.83000	96.09446				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.06261				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.68694				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.09197				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74049				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.08000	116.04630	11.08000	109.14882				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.95341				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.89000		93.51356		3.89000	126.90763			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.02252			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.19254			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.98562		5.25000	99.89942			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.88506		5.25000	99.79903			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		99.78471		5.25000	99.69885			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000		99.68456		5.25000	99.59888			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.57673		5.35000	99.48960			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.37367		5.35000	99.28690			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.95098		5.45000	98.86334			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000		98.84875		5.45000	98.76129			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000		98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.52896			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01756			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.01619			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43205			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.76495			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	100.01525			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21563			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	101.17073			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02967			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27583			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27786			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28192			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26364			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73871			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.07359			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.86600			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.52827		100.00000	90.30693			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	61.78221		100.00000	61.58932			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.79015		100.00000	68.65964			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.98189			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.74989		100.00000	37.65844			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26073			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27499			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	64.74912		100.00000	64.54697			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.19675			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.93350			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.15000	150.90799		8.15000	144.12817			0.00	0	0.00
LBK01	On 25/10/2013	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
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06737			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48941			0.00	2,000,000,000	2,000,000,000.00
LEW01	On 31/10/2016	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.06000	100.35554		8.06000	100.33399			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.21000	70.04024		8.21000	98.45524			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		8.71000	110.72107		8.71000	104.16579			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27354			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.96000	103.55717		10.96000	103.52699			0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39788			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.80027			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.40015			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.95655			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27129			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.70209			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	69.12879		100.00000	68.99811			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	32.42333		100.00000	32.18079			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.86469			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26458			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30046			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37760			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22276			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.96739			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.69172			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.81092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44481			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88643			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75053			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81707			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		81.61861	100.00000		81.43962			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		96.96347	100.00000		96.71292			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		84.83923	100.00000		84.64729			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		58.02059	100.00000		57.87849			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		45.25938	100.00000		45.14974			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.73255	100.00000		14.69646			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		35.96813	100.00000		35.88004			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		97.85523	100.00000		97.59358			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.93000		105.16340		7.93000	105.14093			0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.90579			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.76846			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.83711			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37475			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37761			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39184			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.14658			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.25491			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.29500		103.94385		7.29500	103.92338			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.00000		108.54303		8.00000	108.51989			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.89000		109.57217		8.89000	109.54628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.37500	107.62932		5.37500	107.61373			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65672			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.68319			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.91000	107.00969		8.91000	107.18309			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.76000	104.06117		6.76000	104.04206			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11648			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.22000	105.35988		8.22000	105.33669			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06742			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.92000	105.24592		7.92000	105.22358			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.85500	105.94740		5.85500	105.93079			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.81000	106.79110		6.81000	106.77167			0.00	0	1,450,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.86500	110.13409		7.86500	110.11101			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.30000	101.21773		5.30000	101.21773			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.95657		100.89771	6.93958			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.04759		100.61875	7.03043			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	101.23866			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.26978			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.29063			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.31344			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.33417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.34440			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.46915			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.61445			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29143		100.00000	0.29073			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29143		100.00000	0.29073			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.38500	102.89068		8.38500	102.86772			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.66000	100.83670		6.66000	102.40512			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.36937			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34189			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30537			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.84563			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.48928			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.48389			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.06083			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.41000	108.50451		6.41000	108.48561			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21201			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.85000	117.95677		7.85000	117.93168			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.32500	33.94850		10.32500	33.93936			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	6.96000	104.02654		6.96000	104.00699			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15107			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.15957			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.41000	101.60763		6.41000	101.59023			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79358			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.16000	105.71270		7.16000	105.69216			0.00	0	0.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25167			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58992			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43299			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27517			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09178			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.91909			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02958			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06996			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07694			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30615			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.01942			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00379			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86119			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44453			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.44559			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.71756			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67524			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.38100			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64113			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64061			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.66000	106.19203		7.66000	106.16997			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.08656			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.63500	102.84635		5.63500	102.83071			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34032			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.31000	120.75564		11.31000	120.71955			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.65633			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30007			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.11000	161.31062		2.11000	161.24630			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.96000	109.60592		7.96000	109.58267			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75319			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.17473			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.17473			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.59000	111.13350		8.59000	111.10784			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.19223			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.42797			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.12924			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.11803			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.16446			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.79000	111.11523		8.79000	112.98209			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.21090			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.16450			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.19228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	8.99000	111.09745		8.99000	111.07062			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.28511			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.22945			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.21083			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.56290			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.44991			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.24793			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.22500	135.80546		4.22500	135.74337			0.00	0	3,000,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.16000	108.07614		6.16000	102.43518			0.00	0	450,000,000.00
NRA018		On 30/11/2018	Spot Bond	7.67000	124.05906		7.67000	124.03355			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.14500	131.92714		8.14500	125.77618			0.00	0	760,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.00500	168.85535		2.00500	168.78849			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.83000	133.28070		8.83000	133.24924			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20021			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.19489			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.95817			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96633			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78629			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66585			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.32139			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.70637			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.86120		100.00000	17.81793			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	26.45635		100.00000	26.39226			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	5.94000	105.59339		5.94000	105.57641			601,128,000,000.00	101,200,000	150,600,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.22000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.84634		100.00000	40.74740			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.08558			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.74130			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.90726			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.13645			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.98982			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64114			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13998			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70395			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.69120			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77075			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73292			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.70626			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.81512			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76766			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.73408			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86413			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80815			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.76650			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01584			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01635			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01659			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01710			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01983			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.33694			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.96241			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.71000		108.22342		5.71000	108.20660			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.25500		95.55928		5.25500	95.54559			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.57000		40.56815		7.57000	40.55991			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.76000		115.23714		5.71000	115.31486		6,779,761,156,800,000.00	77,041,867,500	71,360,077,500.00	
R158	On 15/09/2015	Spot Bond	5.71000		115.33279		5.71000	115.31486			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.61000		90.14259		5.61000	90.12881			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.71000		122.05296		5.71000	122.03398			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.54000		85.45787		5.54000	85.44497			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.82000		125.50318		7.75000	126.13223		6,766,559,271,508,000.00	65,288,909,400	21,632,524,800.00	
R187P	On 21/12/2026	Spot Bond	7.49000		38.04664		7.49000	38.03900			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.41000		35.73707		7.41000	35.72997			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		280.21338		1.60000	280.10550		4,938,240,000,000.00	3,086,400,000	29,465,600,000.00	
R201	On 21/12/2014	Spot Bond	4.90500		107.34147		4.88500	107.34999		22,072,838,445,000.00	4,500,069,000	92,170,069,000.00	
R202	On 07/12/2033	Spot Bond	2.20500		208.24949		2.22500	207.54759		32,608,422,000,000.00	14,788,400,000	56,253,017,200.00	
R2023	On 28/02/2023	Spot Bond	7.41500		103.49708		7.33500	104.01803		721,596,408,597,500.00	97,315,766,500	91,352,164,200.00	
R203	On 15/09/2017	Spot Bond	6.40500		107.25802		6.36000	107.39772		2,427,903,302,097,000.00	79,063,747,400	19,166,647,400.00	
R2030	On 31/01/2030	Spot Bond	8.41500		98.03245		8.41500	98.29572		90,040,500,000,000.00	10,700,000,000	57,000,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.72500		99.85442		8.72500	99.83125		1,012,100,000,000,000.00	16,000,000,000	25,680,000,000.00	
R204	On 21/12/2018	Spot Bond	6.63000		108.73802		6.58000	108.94166		1,598,642,618,547,000.00	41,122,566,900	72,479,207,100.00	
R2048	On 28/02/2048	Spot Bond	8.81000		100.78368		8.81000	100.75967		1,924,616,584,301,000.00	18,458,182,100	36,885,682,100.00	
R206	On 15/01/2014	Spot Bond	5.16500		102.63172		5.13000	102.62495		226,227,000,000.00	43,800,000	57,771,900,000.00	
R207	On 15/01/2020	Spot Bond	6.96500		103.50994		6.91000	103.76719		1,355,346,325,445,000.00	94,593,873,000	45,458,650,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.13500	98.36019		7.06500	98.73484			2,110,107,318,051,500.00	95,740,338,900	99,063,973,400.00
R209	On 31/03/2036	Spot Bond		8.65500	76.87712		8.59000	77.38131			1,071,613,555,836,000.00	23,814,391,200	40,300,378,700.00
R210	On 31/03/2028	Spot Bond		1.99000	159.04074		1.99000	158.97780			35,823,980,000,000.00	18,002,000,000	32,071,282,200.00
R211	On 31/01/2017	Spot Bond		0.30000	128.45152		0.30000	128.40661			0.00	0	26,300,000,000.00
R212	On 31/01/2022	Spot Bond		1.44000	131.86580		1.44000	131.81563			13,889,952,000,000.00	9,645,800,000	09,308,000,000.00
R213	On 28/02/2031	Spot Bond		8.47000	87.90911		8.40000	88.46068			1,054,712,835,484,000.00	24,523,357,200	38,674,126,200.00
R214	On 28/02/2041	Spot Bond		8.74500	77.86406		8.74500	77.84565			726,887,101,330,500.00	83,120,308,900	18,117,508,900.00
R225C	On 15/03/2014	Spot Bond		4.74500	98.26272		4.74500	98.25016			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.85500	95.88631		4.85500	95.87361			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.77000	92.47296		5.77000	92.45843			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.61000	90.14259		5.61000	90.12881			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.53000	87.84536		5.53000	87.83212			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.54000	85.45787		5.54000	85.44497			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.92000	99.30395		4.92000	99.29066			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.94000	96.91526		4.94000	96.90234			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.89000	94.63188		4.89000	94.61939			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.68000	91.21325		5.68000	91.19929			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.55000	88.93489		5.55000	88.92159			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.53000	86.57809		5.53000	86.56519			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.59000	84.09423		5.59000	84.08156			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.33500	79.68038		6.33500	79.66680			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.38500	77.07912		6.38500	77.06589			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.58500	74.02582		6.58500	74.01271			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.56500	71.73760		6.56500	71.72494			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.54500	69.53358		6.54500	69.52135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	6.53500	67.37026	6.53500	67.35842			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.87000	63.84905	6.87000	63.83727			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.85000	61.81398	6.85000	61.80260			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	6.98500	59.17393	6.98500	59.16283			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	6.95500	57.31214	6.95500	57.30144			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.92500	55.52504	6.92500	55.51472			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.89500	53.80929	6.89500	53.79933			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.85500	52.21035	6.85500	52.20074			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.81500	50.67855	6.81500	50.66928			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.69000	44.79676	7.69000	44.78752			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.65000	43.32365	7.65000	43.31477			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.61000	41.91517	7.61000	41.90662			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.57000	40.56815	7.57000	40.55991			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.53000	39.27958	7.53000	39.27165			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.49000	38.04664	7.49000	38.03900			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.45000	36.86665	7.45000	36.85928			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.41000	35.73707	7.41000	35.72997			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16130			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33806			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.37398			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.35888			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.26997			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.15869	100.00000	11.13166			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.57001	100.00000	3.56137			0.00		0	0.00	
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88300			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.82670			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94301			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51952			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88664			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18981			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56423			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.77583			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20087			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26628			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.08682			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.59469			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10199			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90996			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.39526			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.30987			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14517			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01157			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.57444			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82819			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93762			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94446			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94446			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88447			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.99216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.29087			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16135			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.30334		12.35000	105.26905			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08678			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.19260		100.00000	14.15821			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.99177			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.54102			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71728			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29917			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28796			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	93.40102		100.00000	93.16456			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.42610			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.66958		100.00000	1.66549			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.08275		100.00000	9.06075			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.70982		100.00000	11.61465			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.87481			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.95918			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.36500	109.03041		8.36500	109.00586			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.50224			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.01000	115.01960		7.01000	114.99807			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.28662			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.41000	108.22029		8.41000	108.19593			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.11642			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.85262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.98087			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.03175			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.02996			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.96000	108.05323		6.96000	108.03314			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.18000	101.25961		8.18000	101.23731		211,044,000,000.00		25,800,000	472,900,000.00
SBK111	On 09/04/2014	Spot Bond		1.90000	131.14993		1.90000	131.09595			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.17000	112.58345		7.17000	112.56155			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.03000	112.84322		7.03000	112.82169			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		6.96000	112.97341		6.96000	112.95207			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.76000	102.62438		7.76000	102.60280			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.10500	112.70396		7.10500	112.68223			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.07000	112.76892		7.07000	112.74729			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.76492			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.88845			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82080			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49553			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	99.82775		100.00000	99.55939			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.41000	105.88320		7.41000	105.86192			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85423			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52939			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.65482			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.67930			0.00	100,000,000	100,000,000.00
SBS19	On 23/06/2021	Spot Bond		8.71500	111.62062		8.71500	111.59461			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.40000	109.30905		9.40000	109.28178			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.51098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53933			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.45926			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.18203			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.07000	107.35405		8.07000	107.33097			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.45000	101.59704		8.45000	101.57419			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.76500	102.95644		8.76500	102.93244			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		6.89000	114.48912		6.89000	114.46804			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.13000	132.66652		2.13000	268.44256			0.00	0	1,100,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	105.40624		1.00000	125.62999			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.75000			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	6.13893		100.00000	6.12389			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.55247		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	110.06719		1.57000	123.42149			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.47560		6.50000	100.45794			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.84844			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.54313			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98165			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.46000	103.81811		8.46000	103.79461			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.64028			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.65619			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.59155			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01564			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.01000	108.53939		7.01000	108.51907			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.18000	111.39686		8.18000	103.78135			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.76000	102.62438		7.76000	102.60280			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31857			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.23833			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37961			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.24780			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.46000	108.39470		7.46000	108.37301			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47897			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45299			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.23676			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.74500	96.97635		8.74500	96.95355			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11504			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65812			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07267			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.67300	90.18574		8.67300	90.16471			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.73500	89.87430		8.73500	89.85320			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.13000	105.96634		6.13000	105.94887			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.17000	97.67869		8.17000	97.65744			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79055			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.54000	103.35959		7.54000	103.33846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond		6.61000	113.62741		6.61000	113.60701			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.58000	101.45653		2.58000	101.80159			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.53000	103.87072		7.53000	104.80076			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.75286			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.60750			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.19921			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.17000	112.87950		9.17000	113.74592			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97674			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97462			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.74615			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.89824			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.90676			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.76719			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.70973			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.70961			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.69461			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.65181			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.59290			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.54955			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.40410			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.27287			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.77666			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.68042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1028	On 28/01/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.22000		112.20607	6.22000	112.18719				3,732,000,000.00	600,000	300,000.00
SZ25	On 30/09/2025	Spot Bond	8.31000		105.88587	8.31000	105.86219				9,972,000,000.00	1,200,000	600,000.00
T018	On 15/07/2014	Spot Bond	100.00000		63.82268	100.00000	63.68219				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		54.67729	100.00000	54.54483				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.93938	100.00000	21.88624				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.34000		101.53818	6.34000	101.52097				74,812,000,000.00	11,800,000	115,900,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.18019				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.90654				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.59766				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.08230				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.98290				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.33439				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01544				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.96000		106.48362	6.96000	106.46382				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.85563				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.13956				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.21374				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.19279				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.19865				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.19433	7.83000	102.17301				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.18957				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.19689				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.99276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.18957			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.19689			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.98869		7.16000	101.88503			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21121			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21004			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.23800			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23422			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.34751			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33464			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18928			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19865			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.35728		8.73000	102.24962			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21179			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.23742			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32748			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19951			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.94179		101.06155	5.92727			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.18840			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.37204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.21470			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.22637			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.34866			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19090			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.19505			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19802			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19505			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19802			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19951			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19327			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19802			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21434			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21434			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21434			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23803			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24394			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23655			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35432			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.36164			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35871			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.57249			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56000		106.06880		7.56000	106.04718			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.08500		98.69025		7.08500	98.64741			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.26000		111.10420		7.26000	111.08267			0.00	0	5,791,500,000.00
TN20	On 17/09/2020	Spot Bond	8.09500		113.72941		8.09500	113.70448			297,086,500.00	36,700	12,253,736,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		8.40500	121.19650		8.40500	115.77904			308,463,500.00	36,700	7,920,036,700.00
TN25	On 19/08/2025	Spot Bond		8.79000	106.98582		8.79000	106.96082			0.00	0	15,500,000,000.00
TN27	On 14/11/2027	Spot Bond		8.82500	104.67706		8.82500	104.65251			0.00	0	6,502,200,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.59758			0.00	0	3,000,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.20152			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.50907			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.34723			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.38621			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.39023			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.58264			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.98174			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36893			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38388			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39282			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97323		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97390		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97421		100.00000	9.94850			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.52382			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.50176			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97861			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.39990			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.77332			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.15939			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.89726			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.12977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.93319			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.89455			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.67149			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.64884			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20708			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.11668			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.08932			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30292			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28016			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22118			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19169			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.07373			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.29783			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22089			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.12709			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19240			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.46500	113.72591		8.46500	113.69987			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52626			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16189			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.70000	106.08516		8.70000	106.06022			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	99.57381		100.00000	99.30757			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	99.68390		100.00000	99.41737			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	99.72059		100.00000	99.45396			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49669			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.83115			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.82456			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82436			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51165			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52745			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	128.51000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.07000	120.35129		6.07000	120.33173			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000	240.32936		0.78000	240.24221		2,184,000,000,000.00		2,800,000,000	4,600,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.01000	108.22218		6.01000	108.20477			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.86500	110.45466		6.86500	110.43440			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.13500	112.24125		7.13500	112.21987			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.53500	111.27069		7.53500	111.24832			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.60500	111.70431		7.60500	111.68165			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.92000	99.58388		4.92000	99.57051			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.66000	91.10803		5.66000	91.09421			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.91000	97.99626		4.91000	97.98334			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.92000	96.80311		4.92000	96.79032			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.59000	89.70892		5.59000	89.69533			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.90000	94.88663		4.90000	94.87415			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.66000	91.09421		5.66000	91.08039			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.52500	68.39106		6.52500	68.37893			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.47929		100.00000	25.43095			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.48651		100.00000	13.46092			0.00	0	0.00

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 j-Bonds :										28,146,837,966,975,000.00	0,802,875,800	92 654 284 100.00
Grand Total:										28,146,838,093,596,400.00	0,802,886,325	92 656 376 815.00