



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/10/2013

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 28/10/2013	Any day expiry	9.83920	9.83920		9.82290	9.82290		12.62	73,794,000.00	7,500	0.00	
\$ / R	On 28/10/2013	Any day expiry											
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,589.20000	1.58920	1,572.90010	1.57290	1,589.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00010	0.00000	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,539.20000	1.53920	1,522.90010	1.52290	1,539.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00010	0.00000	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	409.20000	0.40920	393.02960	0.39303	409.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	0.00000	0.00000	0.12960	0.00013	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	399.20000	0.39920	383.05160	0.38305	399.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	0.00000	0.00000	0.15160	0.00015	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	389.20000	0.38920	373.07740	0.37308	389.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	0.00000	0.00000	0.17740	0.00018	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	239.20000	0.23920	224.75150	0.22475	239.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	0.00000	0.00000	1.85150	0.00185	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	139.20000	0.13920	131.08030	0.13108	139.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	0.00000	0.00000	8.18030	0.00818	0.000	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	39.20000	0.03920	53.59720	0.05360	39.200	12.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	0.00000	0.00000	30.69720	0.03070	0.000	12.62	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.83450	9.83450	9.82290	9.82290		12.95	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	284.61420	0.28461	274.67890	0.27468	284.614	20.82	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	0.11420	0.00011	1.77890	0.00178	0.114	20.82	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	32.87490	0.00000	0.02700	0.00003	0.004	37.92	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	765.50380	0.76550	777.12700	0.77713	765.504	37.92	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.83390	9.83390	9.82360	9.82360		12.75	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	66.77490	0.06677	74.19570	0.07420	66.775	13.50	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	32.87490	0.03287	50.59570	0.05060	32.875	13.50	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	0.89560	0.00090	3.57540	0.00358	0.896	18.57	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	366.99560	0.36700	379.97540	0.37998	366.996	18.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.87260	9.87260	9.86200	9.86200		12.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,572.61940	1.57262	1,562.02180	1.56202	1,572.619	16.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.01940	0.00002	0.02180	0.00002	0.019	16.95	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	456.10420	0.45610	449.26820	0.44927	456.104	11.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	13.50420	0.01350	17.26820	0.01727	13.504	11.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	447.06280	0.44706	440.41050	0.44041	447.063	11.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	14.46280	0.01446	18.41050	0.01841	14.463	11.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	480.19120		0.48019		498.79940	0.49880	480.191	13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	701.96940		0.70197		708.61900	0.70862	701.969	13.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	485.36940		0.48537		504.01900	0.50402	485.369	13.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	490.58080		0.49058		509.27090	0.50927	490.581	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	697.18080		0.69718		703.87090	0.70387	697.181	13.41	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.21290		14.21290		14.20090	14.20090		14.25	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	711.81070		0.71181		720.75840	0.72076	711.811	14.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	838.91070		0.83891		859.85840	0.85986	838.911	14.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	708.18760		0.70819		717.15730	0.71716	708.188	14.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	845.28760		0.84529		866.25730	0.86626	845.288	14.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	704.58470		0.70458		713.57600	0.71358	704.585	14.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	851.68470		0.85168		872.67600	0.87268	851.685	14.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.41540		14.41540		14.40270	14.40270		14.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,228.11690		1.22812		1,233.67510	1.23368	1,228.117	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	502.71690		0.50272		520.97510	0.52098	502.717	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	506.88290		0.50688		525.72880	0.52573	506.883	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,222.28290		1.22228		1,228.42880	1.22843	1,222.283	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,217.00550		1.21701		1,223.20480	1.22320	1,217.006	13.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	511.60550		0.51161		530.50480	0.53050	511.606	13.74	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.97290		109.97290		110.16593	110.16593			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	1,017.10000		1.01710		824.07000	0.82407	1,017.100		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	1,027.10000		1.02710		834.07000	0.83407	1,027.100		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	1,037.10000		1.03710		844.07000	0.84407	1,037.100		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.34531		110.34531		110.54000	110.54000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	644.69000		0.64469		0.00000	0.00000	644.690		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	654.69000		0.65469		0.00000	0.00000	654.690		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	664.69000		0.66469		0.00000	0.00000	664.690		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.20752		106.20752		106.17977	106.17977			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	3,782.48000		3.78248		3,810.23000	3.81023	3,782.480		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	3,792.48000		3.79248		3,820.23000	3.82023	3,792.480		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	3,802.48000		3.80248		3,830.23000	3.83023	3,802.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.39387		106.39387		106.37000	106.37000			2,553,452.88	24	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	596.13000		0.59613		0.00000	0.00000	596.130		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	606.13000		0.60613		0.00000	0.00000	606.130		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	616.13000		0.61613		0.00000	0.00000	616.130		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.48155		110.48155		110.45262	110.45262			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	491.55000		0.49155		462.62000	0.46262	491.550		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	481.55000		0.48155		452.62000	0.45262	481.550		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	471.55000		0.47155		442.62000	0.44262	471.550		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 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
AL37	On 07/11/2013	Index Future			414.32300		414.32300		416.30800	416.30800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			419.77300		419.77300		421.78400	421.78400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			425.40500		425.40500		427.50000	427.50000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			490.65600		490.65600		494.17900	494.17900			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			497.11000		497.11000		500.67900	500.67900			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			503.77900		503.77900		507.40000	507.40000			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.80700		439.80700		442.72800	442.72800			351,845,600.00	80	673.00
ALBI	On 06/02/2014	Index Future			445.59200		445.59200		448.55200	448.55200			356,473,600.00	80	192.00
ALBI	On 08/05/2014	Index Future			451.57000		451.57000		454.57600	454.57600			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			457.90900		457.90900		461.00000	461.00000			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45600		9.45600		9.44510	9.44510		11.95	18,912.00	2	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,157.11330		1.15711	1,147.40230	1.14740	1,157.113	15.01		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	1.11330		0.00111	2.30230	0.00230	1.113	15.01		0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	862.21690		0.86222	851.45750	0.85146	862.217	14.62		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	6.21690		0.00622	6.35750	0.00636	6.217	14.62		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	89.27380		0.08927	98.85620	0.09886	89.274	11.67		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	245.27380		0.24527	243.95620	0.24396	245.274	11.67		0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	158.37870		0.15838	159.20420	0.15920	158.379	11.97		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	162.37870		0.16238	174.10420	0.17410	162.379	11.97		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	153.82410		0.15382	154.75640	0.15476	153.824	11.99		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	167.82410		0.16782	179.65640	0.17966	167.824	11.99		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	173.36830		0.17337	185.30320	0.18530	173.368	12.01		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	149.36830		0.14937	150.40320	0.15040	149.368	12.01		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	103.26740		0.10327	105.20790	0.10521	103.267	12.26		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	247.26740		0.24727	260.10790	0.26011	247.267	12.26		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	11.36510		0.01137	12.08520	0.01209	11.365	14.82		0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	855.36510		0.85537	866.98520	0.86699	855.365	14.82		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	5.21780		0.00522	5.65940	0.00566	5.218	16.27		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,149.21780		1.14922	1,160.55940	1.16056	1,149.218	16.27		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.52810		9.52810	9.51740	9.51740		12.02		0.00	0	3,888.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	301.33950		0.30134	298.40750	0.29841	301.340	12.00		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	263.23950		0.26324	271.00750	0.27101	263.240	12.00		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	296.38350		0.29638	293.52720	0.29353	296.383	12.00		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	268.28350		0.26828	276.12720	0.27613	268.283	12.00		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	291.48410		0.29148	288.99950	0.28900	291.484	12.01		0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	273.38410		0.27338	281.59950	0.28160	273.384	12.01		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.59350		9.59350	9.58290	9.58290		12.15		0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	254.64220		0.25464	254.22490	0.25422	254.642	12.54		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	551.14220		0.55114	561.32490	0.56132	551.142	12.54		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	557.94610		0.55795	568.15540	0.56816	557.946	12.55		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	251.44610		0.25145	251.05540	0.25106	251.446	12.55		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	248.28290		0.24828	247.92140	0.24792	248.283	12.56		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	564.78290		0.56478	575.02140	0.57502	564.783	12.56		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.66650		9.66650	9.65560	9.65560		12.28		0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	506.53100		0.50653	502.60520	0.50261	506.531	12.25		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	380.03100		0.38003	387.00520	0.38701	380.031	12.25		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	501.43270		0.50143	497.54260	0.49754	501.433	12.25		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	384.93270		0.38493	391.94260	0.39194	384.933	12.25		0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	496.37100		0.49637	492.51640	0.49252	496.371	12.25		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
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	389.87100		0.38987	396.91640	0.39692		389.871	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.46340		9.46340	9.45410	9.45410			10.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	29.02240		0.02902	30.87070	0.03087		29.022	12.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	505.62240		0.50562	516.77070	0.51677		505.622	12.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	28.03140		0.02803	29.85560	0.02986		28.031	12.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	514.63140		0.51463	525.75560	0.52576		514.631	12.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	27.07410		0.02707	28.87470	0.02887		27.074	12.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	523.67410		0.52367	534.77470	0.53477		523.674	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.57210		9.57210	9.56340	9.56340			11.99	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	162.53100		0.16253	165.93680	0.16594		162.531	12.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	530.43100		0.53043	542.53680	0.54254		530.431	12.98	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	160.04150		0.16004	163.46660	0.16347		160.041	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	537.94150		0.53794	550.06660	0.55007		537.942	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	157.58990		0.15759	161.03100	0.16103		157.590	13.03	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	545.48990		0.54549	557.63100	0.55763		545.490	13.03	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			18.55740		18.55740	22.24150	22.24150				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			312.92910		312.92910	308.88320	308.88320				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			195.66950		195.66950	200.38050	200.38050				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			183.44470		183.44470	188.09810	188.09810				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			8.93330		8.93330	11.17530	11.17530				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.07110		11.07110	11.06150	11.06150			12.46	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	357.75470		0.35775	355.44240	0.35544		357.755	11.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	76.65470		0.07665	83.94240	0.08394		76.655	11.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	350.80990		0.35081	348.70110	0.34870		350.810	11.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	79.70990		0.07971	87.20110	0.08720		79.710	11.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	343.94730		0.34395	342.04130	0.34204		343.947	11.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	82.84730		0.08285	90.54130	0.09054		82.847	11.93	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.23410		11.23410	11.22470	11.22470			13.63	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	354.44530		0.35445	353.65960	0.35366		354.445	13.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	410.34530		0.41035	418.95960	0.41896		410.345	13.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	350.54740		0.35055	349.80040	0.34980		350.547	13.75	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	416.44740		0.41645	425.10040	0.42510		416.447	13.75	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	346.68760		0.34669	345.98150	0.34598		346.688	13.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	422.58760		0.42259	431.28150	0.43128		422.588	13.77	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62680		1.62680	1.62470	1.62470			12.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	190.88210		0.01909	200.42710	0.02004		190.882	12.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	422.88210		0.04229	453.42710	0.04534		422.882	12.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	161.31370		0.01613	170.73780	0.01707		161.314	12.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	493.31370		0.04933	523.73780	0.05237		493.314	12.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	135.97610		0.01360	145.06520	0.01451		135.976	13.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	567.97610		0.05680	598.06520	0.05981		567.976	13.04	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.64360		1.64360	1.64160	1.64160			13.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	369.53250		0.03695	374.72960	0.03747		369.533	13.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	833.53250		0.08335	858.72960	0.08587		833.533	13.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	341.73100		0.03417	346.51440	0.03465		341.731	14.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	905.73100		0.09057	930.51440	0.09305		905.731	14.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	316.08550		0.03161	321.31950	0.03213		316.085	14.24	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	980.08550	0.09801	1,005.31950	0.10053	980.086	14.24	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.10696	111.10696	111.07776	111.07776			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,116.96000	1.11696	1,087.76000	1.08776	1,116.960		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	1,106.96000	1.10696	1,077.76000	1.07776	1,106.960		0.00	0	0.00
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	1,096.96000	1.09696	1,067.76000	1.06776	1,096.960		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
EL28	On 06/02/2014	Bond Future			112.58219	112.58219	110.56000	110.56000			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,592.19000	1.59219	0.00000	0.00000	1,592.190		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,582.19000	1.58219	0.00000	0.00000	1,582.190		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,572.19000	1.57219	0.00000	0.00000	1,572.190		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.41958	84.08592	9.32035	84.85701			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	7,678.32000	7.67832	6,907.23000	6.90723	7,678.320		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	7,590.04000	7.59004	6,818.95000	6.81895	7,590.040		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	7,501.89000	7.50189	6,730.80000	6.73080	7,501.890		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.53263	85.19191	9.43012	85.97323			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	55.74000	0.05574	837.06000	0.83706	55.740		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	131.27000	0.13127	912.59000	0.91259	131.270		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	206.69000	0.20669	988.01000	0.98801	206.690		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
ES33	On 08/05/2014	Bond Future			9.64345	82.55241	9.54000	9.54000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	773.80000	0.77380	0.00000	0.00000	773.800		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	698.51000	0.69851	0.00000	0.00000	698.510		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	623.32000	0.62332	0.00000	0.00000	623.320		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			439.25000	439.25000	442.12400	442.12400			0.00	0	144.00
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	67,400.00000	6.74000	38,660.00000	3.86600	67,400.000		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	67,500.00000	6.75000	38,760.00000	3.87600	67,500.000		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	67,600.00000	6.76000	38,860.00000	3.88600	67,600.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			445.02700	445.02700	447.94000	447.94000			0.00	0	268.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	50,370.00000		5.03700	79,500.00000	7.95000		50,370.000		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	50,270.00000		5.02700	79,400.00000	7.94000		50,270.000		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	50,170.00000		5.01700	79,300.00000	7.93000		50,170.000		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
GOVI	On 07/08/2014	GOVI			457.33000		457.33000	460.00000	460.00000				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	26,600.00000		2.66000	0.00000	0.00000		26,600.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	26,700.00000		2.67000	0.00000	0.00000		26,700.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	26,800.00000		2.68000	0.00000	0.00000		26,800.000		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			198.01800		198.01800	197.88600	197.88600				45,544,140.00	23	1,143.00
IGOV	On 06/02/2014	Index Future			200.64700		200.64700	200.51300	200.51300				46,148,810.00	23	213.00
IGOV	On 08/05/2014	Index Future			203.36300		203.36300	204.00000	204.00000				0.00	0	0.00
ILBI	On 07/11/2013	Index Future			536.59200		536.59200	536.04700	536.04700				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.82100		543.82100	543.27000	543.27000				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 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			5.18000		94.82000	5.17000	94.83000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.25000		94.75000	5.22000	94.78000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.32000		94.68000	5.26000	94.74000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.37000		94.63000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.57000		94.43000	5.49000	94.51000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.84000		94.16000	5.72000	94.28000				23,543,750.00	1,000	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.06000		93.94000	5.91000	94.09000				23,493,750.00	1,000	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.30000		93.70000	6.14000	93.86000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.55000		93.45000	6.39000	93.61000				0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.81000		93.19000	6.63000	93.37000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.19150		8.19150	8.18400	8.18400			8.64	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	128.12260		0.12812	127.80980	0.12781		128.123	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	76.62260		0.07662	83.80980	0.08381		76.623	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	122.39010		0.12239	122.24630	0.12225		122.390	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	80.89010		0.08089	88.24630	0.08825		80.890	8.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	116.81420		0.11681	116.83430	0.11683		116.814	8.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	85.31420		0.08531	92.83430	0.09283		85.314	8.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.25720		8.25720	8.24990	8.24990			10.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	272.67290		0.27267	270.53580	0.27054		272.673	10.31	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	155.47290		0.15547	160.63580	0.16064		155.473	10.31	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	266.97550		0.26698	264.93320	0.26493		266.975	10.31	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	159.77550		0.15978	165.03320	0.16503		159.775	10.31	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	261.35180		0.26135	259.40390	0.25940		261.352	10.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	164.15180	0.16415	169.50390	0.16950	164.152	10.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.92740	9.92740	0.10071	9.91160		16.29	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,757.47710	0.37575	0.10071	3,733.79780	0.37338	3,757.477	17.17	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,383.47710	0.13835	0.10071	1,517.79780	0.15178	1,383.477	17.17	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,689.10910	0.36891	0.10071	3,666.97600	0.36670	3,689.109	17.14	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,415.10910	0.14151	0.10071	1,550.97600	0.15510	1,415.109	17.14	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,621.31700	0.36213	0.10071	3,600.72350	0.36007	3,621.317	17.10	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,447.31700	0.14473	0.10071	1,584.72350	0.15847	1,447.317	17.10	0	0.00
R023	On 07/11/2013	Bond Future			7.54650	102.88801		7.42679	103.68875		0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,354.12000	7.35412		6,553.38000	6.55338	7,354.120	0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,281.39000	7.28139		6,480.65000	6.48065	7,281.390	0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,208.71000	7.20871		6,407.97000	6.40797	7,208.710	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.63577	104.24137		7.51119	105.05266		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,312.16000	1.31216		2,123.45000	2.12345	1,312.160	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,375.84000	1.37584		2,187.13000	2.18713	1,375.840	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,439.48000	1.43948		2,250.77000	2.25077	1,439.480	0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.72111	101.72285		7.59000	7.59000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	831.80000	0.83180		0.00000	0.00000	831.800	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	768.05000	0.76805		0.00000	0.00000	768.050	0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	704.35000	0.70435		0.00000	0.00000	704.350	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.87272	115.26125		5.77164	115.45056		2.45	0	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	29.61000	0.02961		83.76000	0.08376	29.610	2.44	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	560.18000	0.56018		425.02000	0.42502	560.180	2.44	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	32.13000	0.03213		88.83000	0.08883	32.130	2.44	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	543.88000	0.54388		411.27000	0.41127	543.880	2.44	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	34.81000	0.03481		94.12000	0.09412	34.810	2.44	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	527.74000	0.52774		397.74000	0.39774	527.740	2.44	0	0.00
R157	On 06/02/2014	Bond Future			5.98028	116.77733		5.86120	116.96918		2.25	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	318.84000	0.31884		398.37000	0.39837	318.840	2.24	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	868.26000	0.86826		755.94000	0.75594	868.260	2.24	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	324.66000	0.32466		405.08000	0.40508	324.660	2.24	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	857.88000	0.85788		746.45000	0.74645	857.880	2.24	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	330.55000	0.33055		411.86000	0.41186	330.550	2.24	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	847.58000	0.84758		737.04000	0.73704	847.580	2.24	0	0.00
R157	On 08/05/2014	Bond Future			6.09222	111.53559		5.94775	111.73155		2.04	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	207.78000	0.20778		259.71000	0.25971	207.780	1.99	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,439.75000	1.43975		1,295.72000	1.29572	1,439.750	1.99	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,429.05000	1.42905		1,285.56000	1.28556	1,429.050	1.99	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	210.84000	0.21084		263.31000	0.26331	210.840	1.99	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	213.93000	0.21393		266.95000	0.26695	213.930	1.99	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,418.38000	1.41838		1,275.44000	1.27544	1,418.380	1.99	0	0.00
R157	On 07/08/2014	Bond Future			6.18264	113.10344		6.00374	113.30082		1.86	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,108.69000	1.10869		1,240.21000	1.24021	1,108.690	1.93	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	497.19000	0.49719		431.33000	0.43133	497.190	1.93	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.75	Call	1,115.87000		1.11587		1,247.79000	1.24779	1,115.870	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	493.45000		0.49345		427.99000	0.42799	493.450	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,123.07000		1.12307		1,255.39000	1.25539	1,123.070	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	489.73000		0.48973		424.67000	0.42467	489.730	1.93	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.43375		107.80896		6.20000	6.20000			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	207.03000		0.20703		0.00000	0.00000	207.030		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	198.52000		0.19852		0.00000	0.00000	198.520		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	190.02000		0.19002		0.00000	0.00000	190.020		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			7.94142		124.72269		7.83182	125.73565		12.45	0.00	0	56,682.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.14	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,322.80000		14.32280		13,309.84000	13.30984	14,322.800	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000		0.00000		0.14000	0.00014	0.000	12.14	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,676.39000		11.67639		10,663.57000	10.66357	11,676.390	12.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,324.20000		1.32420		2,116.17000	2.11617	1,324.200	12.58	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	787.61000		0.78761		566.62000	0.56662	787.610	12.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,178.37000		2.17837		3,090.56000	3.09056	2,178.370	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	372.85000		0.37285		272.08000	0.27208	372.850	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	351.49000		0.35149		257.05000	0.25705	351.490	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,246.93000		2.24693		3,165.45000	3.16545	2,246.930	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,316.37000		2.31637		3,240.93000	3.24093	2,316.370	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	331.11000		0.33111		242.71000	0.24271	331.110	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,976.34000		2.97634		3,943.37000	3.94337	2,976.340	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	186.94000		0.18694		141.01000	0.14101	186.940	12.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	27.23000		0.02723		24.03000	0.02403	27.230	12.83	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,010.55000		5.01055		6,020.31000	6.02031	5,010.550	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,122.53000		7.12253		8,135.90000	8.13590	7,122.530	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2.41000		0.00241		2.82000	0.00282	2.410	12.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,201.60000		9.20160		10,214.65000	10.21465	9,201.600	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.11000		0.00011		0.20000	0.00020	0.110	12.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.02852		121.07376		7.91502	122.10004		13.33	6,053,688.00	50	336.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,265.59000		2.26559		2,742.59000	2.74259	2,265.590	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,898.60000		4.89860		4,349.32000	4.34932	4,898.600	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,300.43000		2.30043		2,781.81000	2.78181	2,300.430	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,840.84000		4.84084		4,295.94000	4.29594	4,840.840	13.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,336.09000		2.33609		2,821.90000	2.82190	2,336.090	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,783.99000		4.78399		4,243.52000	4.24352	4,783.990	13.34	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,416.51000		7.41651		8,267.42000	8.26742	7,416.510	13.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,169.68000		1.16968		994.31000	0.99431	1,169.680	13.84	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.11704		122.69833		7.99924	123.74007		13.38	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,513.32000		1.51332		1,798.92000	1.79892	1,513.320	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,038.50000		11.03850		10,282.36000	10.28236	11,038.500	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,534.14000		1.53414		1,822.49000	1.82249	1,534.140	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,961.58000		10.96158		10,208.19000	10.20819	10,961.580	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,884.97000		10.88497		10,134.35000	10.13435	10,884.970	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,555.16000		1.55516		1,846.28000	1.84628	1,555.160	13.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,537.98000		2.53798		2,943.65000	2.94365	2,537.980	13.31	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,138.34000		8.13834		7,502.27000	7.50227	8,138.340	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.50	Call	6,646.25000		6.64625	7,350.99000	7.35099		6,646.250	13.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,345.60000		3.34560	3,008.60000	3.00860		3,345.600	13.76	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.19986		119.13066	8.07796	120.18559			13.34	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,017.64000		6.01764	6,638.07000	6.63807		6,017.640	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,245.91000		5.24591	4,811.41000	4.81141		5,245.910	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,062.25000		6.06225	6,685.17000	6.68517		6,062.250	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,205.34000		5.20534	4,773.33000	4.77333		5,205.340	13.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,107.02000		6.10702	6,732.43000	6.73243		6,107.020	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,165.01000		5.16501	4,735.49000	4.73549		5,165.010	13.50	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,110.54000		9.11054	9,873.88000	9.87388		9,110.540	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,136.89000		3.13689	2,845.30000	2.84530		3,136.890	13.80	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.29586		120.72435	8.17000	8.17000				0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	1,319.95000		1.31995	0.00000	0.00000		1,319.950		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	1,234.64000		1.23464	0.00000	0.00000		1,234.640		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	1,149.42000		1.14942	0.00000	0.00000		1,149.420		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
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			280.80503		280.80503	280.73746	280.73746				0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	815.03000		0.81503	747.46000	0.74746		815.030		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	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	805.03000		0.80503	737.46000	0.73746		805.030		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	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	795.03000		0.79503	727.46000	0.72746		795.030		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	0.00
R197	On 06/02/2014	Bond Future			278.88792		278.88792	280.00000	280.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,102.08000		1.10208	0.00000	0.00000		1,102.080		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,112.08000		1.11208	0.00000	0.00000		1,112.080		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,122.08000		1.12208	0.00000	0.00000		1,122.080		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			4.91911		107.51089	4.89235	107.54027			1.42	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	44.92000		0.04492	66.83000	0.06683		44.920	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	186.81000		0.18681	179.34000	0.17934		186.810	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	48.15000		0.04815	70.72000	0.07072		48.150	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	179.04000		0.17904	172.23000	0.17223		179.040	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	51.55000		0.05155	74.77000	0.07477		51.550	1.41	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	171.44000		0.17144	165.28000	0.16528		171.440	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.80104		104.51717	4.76617	104.54695			1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	499.99000		0.49999	524.71000	0.52471		499.990	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	126.26000		0.12626	121.20000	0.12120		126.260	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	506.19000		0.50619	531.01000	0.53101		506.190	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	123.97000		0.12397	119.01000	0.11901		123.970	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	512.43000		0.51243	537.34000	0.53734		512.430	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	121.72000		0.12172	116.85000	0.11685		121.720	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			4.54498		105.91955		4.49295	105.95116		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	369.11000		0.36911		389.49000	0.38949	369.110	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	250.75000		0.25075		239.52000	0.23952	250.750	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	248.09000		0.24809		236.96000	0.23696	248.090	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	372.51000		0.37251		392.99000	0.39299	372.510	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	376.24000		0.37624		396.81000	0.39681	376.240	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	245.76000		0.24576		234.72000	0.23472	245.760	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.72484		102.99806		3.64032	103.02891		0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	631.75000		0.63175		657.97000	0.65797	631.750	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	63.95000		0.06395		59.32000	0.05932	63.950	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	634.69000		0.63469		660.96000	0.66096	634.690	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	63.28000		0.06328		58.70000	0.05870	63.280	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	637.63000		0.63763		663.94000	0.66394	637.630	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	62.62000		0.06262		58.08000	0.05808	62.620	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			208.69257		208.69257		208.63900	208.63900			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	297.43000		0.29743		351.00000	0.35100	297.430		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	307.43000		0.30743		361.00000	0.36100	307.430		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	317.43000		0.31743		371.00000	0.37100	317.430		0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.46509		208.46509		209.00000	209.00000			5,003,162.16	24	24.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	524.91000		0.52491		0.00000	0.00000	524.910		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	534.91000		0.53491		0.00000	0.00000	534.910		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	544.91000		0.54491		0.00000	0.00000	544.910		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			6.53293		107.05648		6.41776	107.45668		4.70	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	0.05000		0.00005		1.26000	0.00126	0.050	4.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,900.77000		2.90077		2,501.78000	2.50178	2,900.770	4.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	3.24000		0.00324		23.44000	0.02344	3.240	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,906.19000		1.90619		1,526.19000	1.52619	1,906.190	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	3.67000		0.00367		25.56000	0.02556	3.670	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,871.19000		1.87119		1,492.88000	1.49288	1,871.190	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	4.14000		0.00414		27.84000	0.02784	4.140	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,836.25000		1.83625		1,459.75000	1.45975	1,836.250	4.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,826.96000		104.82696		105,227.16000	105.22716	104,826.960	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			6.63622		108.46467		6.51159	108.87014		4.53	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	269.57000		0.26957		369.02000	0.36902	269.570	4.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,526.13000		2.52613		2,220.11000	2.22011	2,526.130	4.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	413.95000		0.41395		547.17000	0.54717	413.950	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,039.81000		2.03981		1,767.56000	1.76756	2,039.810	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	422.82000		0.42282		557.92000	0.55792	422.820	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,015.61000		2.01561		1,745.24000	1.74524	2,015.610	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	431.82000		0.43182		568.82000	0.56882	431.820	4.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,991.55000		1.99155		1,723.08000	1.72308	1,991.550	4.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.84	Call	1,403.56000		1.40356		1,674.66000	1.67466	1,403.560	4.59	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	744.70000		0.74470		610.33000	0.61033	744.700	4.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.73929		105.75913		6.60346	106.17153		4.52	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	349.88000		0.34988		443.22000	0.44322	349.880	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,431.26000		3.43126		3,112.20000	3.11220	3,431.260	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	355.82000		0.35582		450.30000	0.45030	355.820	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,405.82000		3.40582		3,087.90000	3.08790	3,405.820	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	361.84000		0.36184		457.46000	0.45746	361.840	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,380.46000		3.38046		3,063.68000	3.06368	3,380.460	4.43	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,556.33000		1.55633		1,799.75000	1.79975	1,556.330	4.58	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,251.85000		1.25185		1,082.87000	1.08287	1,251.850	4.58	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,619.84000		2.61984		2,932.17000	2.93217	2,619.840	4.67	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	642.13000		0.64213		542.06000	0.54206	642.130	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.83215		107.24525		6.68430	107.66216		4.20	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,617.21000		1.61721		1,846.72000	1.84672	1,617.210	4.26	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,595.13000		1.59513		1,407.73000	1.40773	1,595.130	4.26	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,342.08000		2.34208		2,620.73000	2.62073	2,342.080	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,064.05000		1.06405		925.79000	0.92579	1,064.050	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,359.89000		2.35989		2,639.55000	2.63955	2,359.890	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,054.16000		1.05416		916.91000	0.91691	1,054.160	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,377.76000		2.37776		2,658.42000	2.65842	2,377.760	4.34	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,044.35000		1.04435		908.10000	0.90810	1,044.350	4.34	0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.97508		104.52043		6.82000	6.82000		0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	350.83000		0.35083		0.00000	0.00000	350.830	0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	324.81000		0.32481		0.00000	0.00000	324.810	0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	298.79000		0.29879		0.00000	0.00000	298.790	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.89674		98.51103		8.78725	99.55466		0.00	0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,659.86000		4.65986		5,703.49000	5.70349	4,659.860	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	4,747.00000		4.74700		5,790.63000	5.79063	4,747.000	0.00	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	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	4,834.00000		4.83400		5,877.63000	5.87763	4,834.000	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.98737		95.55001		8.87449	96.60744		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,449.00000		3.44900		4,506.43000	4.50643	3,449.000	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,536.43000		3.53643		4,593.86000	4.59386	3,536.430	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,623.72000		3.62372		4,681.15000	4.68115	3,623.720	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.08017		96.83218		8.96365	97.90514		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,586.48000		2.58648		3,659.44000	3.65944	2,586.480	0.00	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	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	2,673.68000		2.67368		3,746.64000	3.74664	2,673.680	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,760.74000		2.76074		3,833.70000	3.83370	2,760.740	0.00	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	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.17052		93.93496		9.05000	9.05000		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future	9.04	Put	1,182.49000		1.18249		0.00000	0.00000	1,182.490		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,091.05000		1.09105		0.00000	0.00000	1,091.050		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	999.75000		0.99975		0.00000	0.00000	999.750		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.75651		108.43219		6.64149	108.93939		6.04	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	11.80000		0.01180		61.45000	0.06145	11.800	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,087.58000		2.08758	1,630.03000	1.63003		2,087.580	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	13.14000		0.01314		66.29000	0.06629	13.140	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,043.90000		2.04390	1,589.85000	1.58985		2,043.900	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	14.61000		0.01461		71.44000	0.07144	14.610	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,000.37000		2.00037	1,550.00000	1.55000		2,000.370	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,162.39000		1.16239	1,635.55000	1.63555		1,162.390	6.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	98.44000		0.09844	64.40000	0.06440		98.440	6.18	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.84643		105.82838		6.72418	106.34231		6.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	620.02000		0.62002	802.95000	0.80295		620.020	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,554.62000		2.55462	2,223.62000	2.22362		2,554.620	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	632.58000		0.63258	817.90000	0.81790		632.580	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,524.33000		2.52433	2,195.72000	2.19572		2,524.330	6.14	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	645.32000		0.64532	833.03000	0.83303		645.320	6.15	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,494.24000		2.49424	2,168.02000	2.16802		2,494.240	6.15	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.94062		107.24835		6.80995	107.77064		6.08	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	593.24000		0.59324	731.89000	0.73189		593.240	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,258.76000		4.25876	3,875.12000	3.87512		4,258.760	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	602.60000		0.60260	742.78000	0.74278		602.600	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,226.57000		4.22657	3,844.46000	3.84446		4,226.570	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	612.07000		0.61207	753.78000	0.75378		612.070	5.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,194.50000		4.19450	3,813.92000	3.81392		4,194.500	5.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.02645		104.72346		6.88716	105.25181		6.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,124.36000		3.12436	3,471.29000	3.47129		3,124.360	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,574.88000		1.57488	1,393.46000	1.39346		1,574.880	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,147.26000		3.14726	3,495.45000	3.49545		3,147.260	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,560.67000		1.56067	1,380.51000	1.38051		1,560.670	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,170.25000		3.17025	3,519.70000	3.51970		3,170.250	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,546.56000		1.54656	1,367.66000	1.36766		1,546.560	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	3,948.84000		3.94884	4,335.99000	4.33599		3,948.840	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,146.65000		1.14665	1,005.45000	1.00545		1,146.650	6.28	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.14159		106.12465		7.00000	7.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	543.45000		0.54345	0.00000	0.00000		543.450		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	507.50000		0.50750	0.00000	0.00000		507.500		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	471.55000		0.47155	0.00000	0.00000		471.550		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			7.10173	103.08058		6.97681	103.70163		8.15	0.00	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	42.38000	0.04238		157.86000	0.15786	42.380	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,107.14000	2.10714		1,601.57000	1.60157	2,107.140	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	46.00000	0.04600		167.33000	0.16733	46.000	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,060.00000	2.06000		1,560.28000	1.56028	2,060.000	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	49.89000	0.04989		177.23000	0.17723	49.890	8.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,013.17000	2.01317		1,519.46000	1.51946	2,013.170	8.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.19435	100.79732		7.06280	101.42654		8.20	0.00	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	718.98000	0.71898		931.81000	0.93181	718.980	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,403.39000	3.40339		2,987.00000	2.98700	3,403.390	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	732.33000	0.73233		947.76000	0.94776	732.330	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,367.54000	3.36754		2,953.75000	2.95375	3,367.540	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	745.86000	0.74586		963.89000	0.96389	745.860	8.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,331.91000	3.33191		2,920.72000	2.92072	3,331.910	8.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.29339	102.14980		7.15426	102.78893		8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	651.20000	0.65120		804.90000	0.80490	651.200	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,859.53000	5.85953		5,374.10000	5.37410	5,859.530	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	660.75000	0.66075		816.06000	0.81606	660.750	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,820.42000	5.82042		5,336.60000	5.33660	5,820.420	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	670.41000	0.67041		827.34000	0.82734	670.410	7.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,781.44000	5.78144		5,299.24000	5.29924	5,781.440	7.96	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.38597	99.94445		7.23914	100.59136		8.13	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,591.07000	3.59107		3,996.57000	3.99657	3,591.070	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,267.70000	2.26770		2,026.29000	2.02629	2,267.700	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,616.25000	3.61625		4,023.20000	4.02320	3,616.250	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,249.72000	2.24972		2,009.76000	2.00976	2,249.720	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,641.51000	3.64151		4,049.92000	4.04992	3,641.510	8.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,231.84000	2.23184		1,993.34000	1.99334	2,231.840	8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.49790	101.28158		7.35000	7.35000		8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	666.02000	0.66602		0.00000	0.00000	666.020	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	623.68000	0.62368		0.00000	0.00000	623.680	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.00	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	581.36000	0.58136		0.00000	0.00000	581.360	8.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.27136	97.84852		7.14653	98.54239		8.68	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	15.18000	0.01518		83.18000	0.08318	15.180	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,724.67000	2.72467		2,098.80000	2.09880	2,724.670	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	16.84000	0.01684		89.47000	0.08947	16.840	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,669.10000	2.66910		2,047.86000	2.04786	2,669.100	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	18.67000	0.01867		96.14000	0.09614	18.670	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,613.75000	2.61375		1,997.35000	1.99735	2,613.750	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,403.65000	1.40365		2,041.62000	2.04162	1,403.650	8.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	148.40000	0.14840		92.50000	0.09250	148.400	8.86	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.35985	99.13552		7.22930	99.83854		8.79	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	618.33000	0.61833		825.86000	0.82586	618.330	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,012.70000	4.01270		3,517.21000	3.51721	4,012.700	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	631.27000	0.63127		841.73000	0.84173	631.270	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,969.73000	3.96973		3,477.17000	3.47717	3,969.730	8.69	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	644.40000	0.64440		857.81000	0.85781	644.400	8.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.76	Put	3,926.99000		3.92699		3,437.38000	3.43738	3,926.990	8.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.44926		97.06929		7.31232	97.78310		8.83	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	526.19000		0.52619		669.76000	0.66976	526.190	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,778.55000		6.77855		6,208.31000	6.20831	6,778.550	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	535.12000		0.53512		680.47000	0.68047	535.120	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,731.47000		6.73147		6,163.01000	6.16301	6,731.470	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,684.53000		6.68453		6,117.87000	6.11787	6,684.530	8.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	544.17000		0.54417		691.32000	0.69132	544.170	8.64	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.53216		98.43330		7.38888	99.15596		8.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,742.65000		3.74265		4,191.91000	4.19191	3,742.650	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,458.75000		2.45875		2,185.35000	2.18535	2,458.750	8.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,771.27000		3.77127		4,222.29000	4.22229	3,771.270	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,438.00000		2.43800		2,166.36000	2.16636	2,438.000	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,799.99000		3.79999		4,252.77000	4.25277	3,799.990	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,417.39000		2.41739		2,147.51000	2.14751	2,417.390	8.91	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,251.08000		5.25108		5,779.92000	5.77992	5,251.080	9.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,584.73000		1.58473		1,390.91000	1.39091	1,584.730	9.07	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.63619		96.35462		7.45000	7.45000			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	956.46000		0.95646		0.00000	0.00000	956.460		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	907.43000		0.90743		0.00000	0.00000	907.430		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	858.42000		0.85842		0.00000	0.00000	858.420		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
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			8.76585		76.23263		8.66635	77.01953		18.70	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	562.62000		0.56262		1,026.79000	1.02679	562.620	18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,480.04000		1.48004		1,157.31000	1.15731	1,480.040	18.80	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,047.02000		1.04702		1,645.06000	1.64506	1,047.020	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	857.94000		0.85794		669.08000	0.66908	857.940	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,088.85000		1.08885		1,695.24000	1.69524	1,088.850	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	821.69000		0.82169		641.18000	0.64118	821.690	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	786.52000		0.78652		614.14000	0.61414	786.520	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,131.64000		1.13164		1,746.16000	1.74616	1,131.640	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,715.83000		3.71583		4,497.75000	4.49775	3,715.830	19.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	62.10000		0.06210		57.12000	0.05712	62.100	19.18	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,749.06000		4.74906		5,536.77000	5.53677	4,749.060	19.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	19.61000		0.01961		20.42000	0.02042	19.610	19.28	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,440.86000		5.44086		6,229.05000	6.22905	5,440.860	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	8.38000		0.00838		9.67000	0.00967	8.380	19.34	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,806.77000		6.80677		7,594.25000	7.59425	6,806.770	19.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1.17000		0.00117		1.75000	0.00175	1.170	19.34	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.84943		77.23540		8.74707	78.03257		20.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,254.89000		2.25489		2,641.54000	2.64154	2,254.890	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,705.45000		4.70545		4,294.93000	4.29493	4,705.450	20.28	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,285.25000		2.28525		2,674.97000	2.67497	2,285.250	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,654.68000		4.65468		4,247.23000	4.24723	4,654.680	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,315.85000		2.31585		2,708.64000	2.70864	2,315.850	20.29	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,604.29000		4.60429		4,199.91000	4.19991	4,604.290	20.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future			8.93267		75.12690		8.82721	75.93583		20.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,496.21000		10.49621		9,916.26000	9.91626	10,496.210	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,411.05000		1.41105		1,640.03000	1.64003	1,411.050	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,429.47000		1.42947		1,660.54000	1.66054	1,429.470	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,423.97000		10.42397		9,846.11000	9.84611	10,423.970	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,448.05000		1.44805		1,681.23000	1.68123	1,448.050	19.97	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,352.03000		10.35203		9,776.28000	9.77628	10,352.030	19.97	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.01147		76.18268		8.90310	77.00210		20.14	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,532.36000		5.53236		6,014.76000	6.01476	5,532.360	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,318.95000		5.31895		4,981.93000	4.98193	5,318.950	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,569.40000		5.56940		6,053.57000	6.05357	5,569.400	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,281.41000		5.28141		4,946.16000	4.94616	5,281.410	20.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,606.54000		5.60654		6,092.47000	6.09247	5,606.540	20.34	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,244.09000		5.24409		4,910.60000	4.91060	5,244.090	20.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.10036		74.05766		9.00000	9.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	821.30000		0.82130		0.00000	0.00000	821.300		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	746.30000		0.74630		0.00000	0.00000	746.300		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	671.41000		0.67141		0.00000	0.00000	671.410		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		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			159.37838		159.37838		159.33810	159.33810			0.00	0	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	611.62000		0.61162		651.90000	0.65190	611.620		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	621.62000		0.62162		661.90000	0.66190	621.620		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	631.62000		0.63162		671.90000	0.67190	631.620		0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.49446		161.49446		161.50000	161.50000			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	4.46000		0.00446		0.00000	0.00000	4.460		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	5.54000		0.00554		0.00000	0.00000	5.540		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	15.54000		0.01554		0.00000	0.00000	15.540		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			128.71821		128.71821		128.69172	128.69172			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	1,271.79000		1.27179		1,298.28000	1.29828	1,271.790		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	1,281.79000		1.28179		1,308.28000	1.30828	1,281.790		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	1,291.79000		1.29179		1,318.28000	1.31828	1,291.790		0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.91716		128.91716		129.00000	129.00000			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
R213	On 06/11/2014	Bond Future	8.85	Put	743.25000		0.74325		0.00000	0.00000	743.250		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	667.73000		0.66773		0.00000	0.00000	667.730		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			8.91620		76.69957		8.81672	77.51026		20.65	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.07000		0.00007		1.35000	0.00135	0.070	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,092.74000		10.09274		9,283.33000	9.28333	10,092.740	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.08000		0.00008		1.50000	0.00150	0.080	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,993.60000		9.99360		9,184.33000	9.18433	9,993.600	20.21	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.10000		0.00010		1.66000	0.00166	0.100	20.22	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,894.67000		9.89467		9,085.54000	9.08554	9,894.670	20.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.00259		77.70843		8.90014	78.52980		22.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,590.62000		3.59062		4,085.30000	4.08530	3,590.620	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,690.76000		3.69076		3,364.07000	3.36407	3,690.760	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,629.63000		3.62963		4,127.11000	4.12711	3,629.630	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,650.21000		3.65021		3,326.32000	3.32632	3,650.210	22.33	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,668.68000		3.66868		4,168.94000	4.16894	3,668.680	22.34	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,609.85000		3.60985		3,288.74000	3.28874	3,609.850	22.34	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.08516		75.46574		9.00000	9.00000		0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	750.72000		0.75072		0.00000	0.00000	750.720	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	671.24000		0.67124		0.00000	0.00000	671.240	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	591.89000		0.59189		0.00000	0.00000	591.890	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.99154		99.18662		8.89207	100.22475			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,334.54000		13.33454		12,296.41000	12.29641	13,334.540		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,205.21000		13.20521		12,167.08000	12.16708	13,205.210		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,076.14000		13.07614		12,038.01000	12.03801	13,076.140		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.08068		100.49128		8.97809	101.54309			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	94.55000		0.09455		1,146.36000	1.14636	94.550		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	195.82000		0.19582		1,247.63000	1.24763	195.820		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	296.90000		0.29690		1,348.71000	1.34871	296.900		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.16600		97.41694		9.05000	9.05000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	1,272.97000		1.27297		0.00000	0.00000	1,272.970		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,170.84000		1.17084		0.00000	0.00000	1,170.840		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,068.90000		1.06890		0.00000	0.00000	1,068.900		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,666.58000		19,666.58000		19,651.20000	19,651.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										1,108,177,274.64	102,192	2 051 964.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46446				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.36000	109.48604	6.36000	109.46743				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66144				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.82000	107.26510	7.82000	107.24238				0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.25826				0.00	300,000,000	300,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.38044				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.68500	102.09597	8.68500	102.07240				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.71000	102.58649	6.71000	102.56779				0.00	0	545,200,000.00
AB07	On 07/03/2014	Spot Bond	5.85500	102.31561	5.85500	102.29953				0.00	0	1,083,800,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.90565				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.00500	111.89508	8.00500	106.73560				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	134.96393	0.90000	134.91452				306,000,000,000.00	340,000,000	340,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	131.41066	2.25000	265.99136				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.22689				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99953				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.31101				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77674				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.81182				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.83508				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	100.00000	9.91666	100.00000	9.84223				0.00	0	59,600,000,000.00
ABL10A	On 15/03/2015	Spot Bond	7.07000	107.14327	7.07000	107.12271				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.82506				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.65500	103.30516	6.65500	103.28648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.39729			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56531			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39766			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41190			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.44808			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68271			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79898			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76451			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.87310			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.14655			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.15733			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.35000	128.92387		5.35000	128.86138			0.00	0	70,000,000.00
ABLI03		On 15/03/2015	Spot Bond	3.20000	124.64502		3.20000	124.59156			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.85000	116.04317		2.85000	115.99454			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.50000	99.72839		4.50000	99.68229			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.79000	101.34315		5.79000	102.56018			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.40500	116.32091		10.40500	116.28886			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49922			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74768			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.78931			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82903			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.15000	111.03244		4.15000	110.98209			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	41.67103		100.00000	41.56898			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.99000	163.59690		1.99000	163.53215			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.28351		2.76000	155.21888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.02000	168.04125	2.02000	167.97467				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20500	164.80313	2.20500	164.73695				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.40125	73.84422	7.40125	73.81897				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.40125	73.84422	7.40125	73.81897				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.32000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70358				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.55000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.46000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.03000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.18000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.77000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39494				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.28164				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.31000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.19500	105.91177	6.19500	105.89412				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.27000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.09000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.58000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.58000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56558				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.60000	113.66656	6.60000	113.64617				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26721				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	85.77000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.75000	93.28340	2.75000	100.14374				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.73000		98.67958		2.73000	145.53873			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80500		111.23312		2.80500	190.64510			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	84.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.02500		92.95731		9.02500	93.33576			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	92.65000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	105.60293			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	90.18000			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	9.28000		111.68728		9.28000	112.88952			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	9.22500		113.25838		9.22500	113.33038			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.31000		92.05703		8.31000	92.03643			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96000			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	9.32000		111.73675		9.32000	112.57049			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.76000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.70500		109.13886		7.70500	109.11608			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.31000	106.93805		6.31000	102.77140			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.30000	102.89414		8.30000	102.87128			0.00	0	112,800,000.00
ABS7	On 11/09/2026	Spot Bond		9.48000	96.20154		9.48000	96.17693			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.06000	106.10147		7.06000	106.08114			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.60000	129.50989		1.60000	129.46005			0.00	0	40,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.06000	133.41809		2.06000	270.05603			0.00	0	1,106,000,000.00
ABS13	On 31/01/2017	Spot Bond		0.84000	123.59373		0.84000	126.30432			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.94000	124.64161		1.94000	127.09523			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.64032		100.00000	31.56367			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.76000	106.22062		10.76000	106.18987			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77829			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.48996		100.00000	2.48386			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.82667			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.51295			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.84132		100.00000	14.80498			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72990			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.49804		11.00000	59.48103			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.49845		100.00000	9.47518			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.34137			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.58614			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	100.84400			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.93388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.80390			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83100			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84292			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.93022			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.93022			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94234			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78224			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94234			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.91809			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.42685			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76699			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.95647			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.65522			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.75521			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81478			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.84166			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.85248			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.83082			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.70092			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78225			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.75500	106.98270		8.75500	106.95724			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.71728			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.13000	102.67478		7.13000	102.65508			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.98237			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.03810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.78214			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	100.03556			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.81763			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.76724			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.78310			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.80385			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30316			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30316			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.03556			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19679			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77673			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77022			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.92404			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13043			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.92336			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.49017			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.63293			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86402			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.25694			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66082			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.80712			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67598			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66402			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.85556			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.70315			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.68467			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.72053			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78778			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74979			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.70641			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71836			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.13639		10.23000	101.10853			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.73015			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71184			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99916			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	112.36850			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.67282			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.76000		108.09005		8.76000	108.06473			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78446			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		109.77296		1.75000	109.85351			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71728			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71928			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76749			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.79434			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.74061			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.78897			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76212			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09722			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.25824			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.78897			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76541			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.81135			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.82544			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71170			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72799			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.82878			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.81903			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88014			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77285			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87158			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87478			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88014			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.10001			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83727			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83727			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.01062			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.80757			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71910			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71157			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19715			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.73524			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.76749			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72018			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52284			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.50265			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75227			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98063			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73603			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		6.57838		100.00000	6.56245			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23803			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38068			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.47571			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21835			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.24258			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.27483			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.21004			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.34000	98.52336		7.34000	98.50385			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.32599			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.73000	104.75520		7.73000	104.73325			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		8.92000	117.46489		8.92000	117.43673			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		59.48353		100.00000	59.33944			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.68000	110.51762		6.68000	110.49756			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		56.65508		100.00000	56.51783			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.72003		100.00000	11.69395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.42447		2.98000	150.36091			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	101.26980		4.85000	129.01025			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78209			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81587			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30931			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30811			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.27808			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.82539			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59846			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.23000	107.03991		8.23000	107.01619			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22925			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07632			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	86.87022		100.00000	86.66725			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.96690			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.67000	109.79120		6.67000	109.77141			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59454			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.53786			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.63500	102.52697		6.63500	102.50858			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.15500	106.66690		8.15500	106.64348			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91294			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.48423	105.00454		10.48423	103.55596			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.46358	102.49426		10.46358	101.93772			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.50423	102.38447		10.50423	101.87177			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80881			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.54488	102.50877		10.54488	101.81569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08		On 31/12/2017	Spot Bond		11.39015	102.26202	11.39015	102.23967			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.82906			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.82906			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.82912			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		10.73423	101.43603	10.73423	101.22596			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.66296	103.69722	10.66296	101.94824			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.46358	102.49426	10.46358	101.93772			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.59449	103.11098	10.59449	102.18655			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		9.78835	96.51672	9.78835	101.70433			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.78457			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.77365			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.77365			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.72984			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		10.30448	101.49878	10.30448	101.22070			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		10.93000	101.40385	10.93000	101.37414			0.00	0	0.00
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	69.06560	10.22500	98.83684			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	100.70775			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	77.04358	12.22500	100.75068			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.76171			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		10.63000	65.09101	10.63000	101.59814			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.73781			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.75773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.75773			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	100.72824			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54977			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.76814			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.48866			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	100.76814			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.48423	105.12023		13.48423	103.75344			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.74516	102.81166		14.74516	102.78370			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.63257	102.70098		13.63257	102.12679			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.05449			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.13271		100.00000	11.11159			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.14948		100.00000	20.10066			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.33828		100.00000	18.29386			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.31993		100.00000	11.29250			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.31993		100.00000	11.29250			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.68634		100.00000	13.65318			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.85898		100.00000	11.83025			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	72.72505		100.00000	72.58834			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20287			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.84966			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.96000	105.66892		1.96000	171.88108			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.84000	98.98075		7.84000	147.28328			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.84000	100.29069		7.84000	147.55432			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.22500	99.40586		8.22500	99.38385			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.86932			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.39348			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	99.98409			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.99765			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.73823			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.32000	99.91638		7.32000	99.89653			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15039			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16292			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16656			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17869			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19080			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22445			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75899			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82477			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84270			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.75500	104.15243		7.75500	104.13054			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89648			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99190			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.15400		100.00000	6.13893			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.15400		100.00000	6.13893			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.88000	105.54692		5.88000	105.53030			0.00	0	210,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.70698			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.56112			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.08567			0.00	180,000,000	90,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.45193			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.09395			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.29437			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08954			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.15238			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.26658			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.74150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.51351			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78234			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.94174		100.00000	13.90797			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.45500	112.70232		6.45500	106.18624			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.80500	120.69199		8.80500	113.61869			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.02609			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51973			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.50500	104.31182		8.50500	104.28822			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.54000	104.59198		10.54000	104.56231			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.94910			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.79000	105.80613		10.79000	105.77592			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.62912			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.69500	106.48311		8.69500	106.45848			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.79093			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.23000	101.32678		11.23000	101.29670			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.90983			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.15719			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.54853			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.63500	98.70853		9.63500	98.68329			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.67000	122.36197		9.67000	122.33040			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.52000	118.25709		9.52000	118.22705			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.88000	117.51265		8.88000	117.48444			0.00	0	3,128,700,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45437			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.05500	103.12953		11.05500	103.09888			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.75164			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86814			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.28549			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.32803			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23952			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.31740			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.44341			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.41637			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.55929			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99931			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04865			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04865			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.63121			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	82.46500		100.00000	68.27121			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	82.46500		100.00000	68.27121			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	82.46500		100.00000	68.27121			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80393			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	82.46500		100.00000	68.27121			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.17272			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09923			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.32376		10.11000	103.29607			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09923			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42655			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	106.05421			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.51528		2.76000	113.67475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		110.65536	3.14000	113.58564				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.37161	8.25000	101.34897				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	101.09923				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.09923				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.62012	3.10000	113.18926				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.51156	2.40000	113.08783				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.16521				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.09749				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.27949				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.28339				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.66000		102.56274	7.66000	102.54156				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.34376				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.33863				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.16973				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17294				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.71000		102.69682	7.71000	102.67548				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.71000		102.69682	7.71000	102.67548				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	7.76000		105.89824	7.76000	105.87622				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.82561				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.91877				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.22926				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22926			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	65.50425		100.17539	65.34357			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18857			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40425			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83822			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.26232			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.70289		9.35000	101.67763			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.70289		9.35000	101.67763			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17905			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18259			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	102.00533			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77213			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.96470			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61861			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64612			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64612			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64612			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64612			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65073			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.56000	105.55513	8.56000	105.53069			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97318			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25457			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73235			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73235			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.98071			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95024			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.86123			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11243			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75674			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75137			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76601			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.26631			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.44503			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.44485			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76384			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.68228			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97693			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66346			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58252			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72986			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85336			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85336			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85336			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.51634			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.17627			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75198			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75198			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74278			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65512			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74278			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48896			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.88738			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65537			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65537			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65014			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	102.60712			0.00	0	0.00
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	101.65105			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.30500		98.48559		10.30500	99.94135			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.82500		96.35194		10.82500	96.67777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61811			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.89300			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.60913			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11546			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.97824			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.19563		8.80500	99.97659			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.77285			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11672			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	100.81259			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.82868			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.89086			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.83727			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20024			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20024			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20024			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.93401			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.62322			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.14746			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61811			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	101.09024			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03946			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62212			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20689			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.55652			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.37863			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.34516			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03904			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.28462			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.25820			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24165			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	100.00000		11.86042		100.00000	2.24326		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		36.91391		7.01000	37.52791			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	151.20847			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	8.22500		99.40586		8.22500	131.51282			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.84000		33.49701		7.84000	147.28328			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.84000		33.89418		7.84000	147.55432			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.21514			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.09728			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40836			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40836			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.83642			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77574			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78771			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78897			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70942			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.21000		110.76549		8.21000	106.87773			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.15500		106.81081		8.15500	106.78748			0.00	0	757,400,000.00
COJ05	On 05/06/2023	Spot Bond	9.54500		121.39096		9.54500	121.36004			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.56000		110.46895		7.56000	110.44655			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.13500		109.81733		9.13500	109.79024			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.61500		97.60254		9.61500	97.57736			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.57000		98.05954		10.57000	98.03179			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.57000		95.64030		10.57000	95.61338			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.14504			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18903			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07140			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96605			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.54148			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.14166			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.99500		93.63528		11.99500	96.65273			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.73336		100.00000	9.70264			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.03039			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.43000		99.68524		7.43000	98.67291			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	100.00000		79.82596		100.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.62787			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.65323			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68115			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.71200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74831			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.44000		125.99290		6.44000	125.97108			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.73000		110.58034		7.73000	110.55755			450,659,000.00	58,300	3,128,700,000.00
DV23	On 27/02/2023	Spot Bond	8.28500		112.73216		8.28500	112.70729			19,884,494,614,500.00	2,400,059,700	10,010,856,400.00
E170	On 01/08/2020	Spot Bond	7.38500		135.36828		7.38500	135.34161			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.63172			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.41068			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52913			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.60770			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.23486			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82860		0.10000	131.95444			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.46692		2.16000	114.42117			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.63679		2.21000	102.59564			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.37964		2.28000	101.90367			0.00	0	24,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.03500		110.27318		9.03500	110.24671			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.88500		111.22007		8.88500	111.19336			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.62000		102.69830		9.62000	102.67208			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.27000		95.84355		10.27000	99.05395			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29298			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.87838			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.01005			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.10154			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75839			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		57.87849		100.00000	57.73674			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		94.60154		100.00000	94.35897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ196U	On 14/11/2013	Spot Bond	100.00000		98.93667	100.00000	98.67631				20,000,000,000,000.00	200,000,000	100,000,000.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		93.58974	100.00000	93.35038				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		92.13022	100.00000	91.90440				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		87.36412	100.00000	87.16646				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.36829	3.00000	130.31325				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.62000		107.67994	10.62000	107.64966				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.56299				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.03680				0.00	5,000,000,000	5,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.44134				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.15000		85.42879	9.15000	98.71526				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.50948				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.50959				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.38182				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.35252				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.53907				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.49935				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.27367				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.31306				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.24477				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.30355				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.23301				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.28200				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.10000		104.12319	6.10000	104.10601				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.95500		108.96378	6.95500	108.94331				420,777,500.00	60,500	17,352,760,500.00
ES23	On 25/01/2023	Spot Bond	7.91000		116.15253	7.91000	116.12805				561,610,000.00	71,000	24,894,571,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.43500	96.16471		8.43500	96.14289			2,531,389,049,000.00	300,105,400	8,564,805,400.00
ES33	On 15/09/2033	Spot Bond		9.40500	83.94240		9.30500	84.70018			1,222,651,470,001,500.00	30,000,156,300	16,778,325,200.00
ES42	On 25/04/2042	Spot Bond		9.55000	89.91341		9.55000	89.89037			0.00	0	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20935			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23719			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62764			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03465			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76471			0.00	500,000,000	250,000,000.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47708			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.19407		100.00000	10.16938			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.92046		100.00000	9.89643			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.36814			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.42950			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.55209			0.00	600,000,000	300,000,000.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.67449			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.56000	103.16773		6.56000	103.14934			0.00	0	870,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.63000	102.51688		8.63000	102.49321			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80124			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80117			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.02718			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.28030			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.43000	110.42324		10.43000	110.39256			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.21897			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.04000	125.37381		2.04000	126.16486			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	133.09866		2.09000	269.40926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond		2.46000	96.83250		2.46000	103.06284			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.91480		2.71000	145.88573			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69500	113.03267		2.69500	193.72999			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		6.87000	113.16221		6.87000	113.14110			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.05200	57.78379		8.05200	57.07314			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49600	36.89292		9.49600	35.98420			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.64525		9.73000	34.72326			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.05175			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.92936			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	101.87281			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.87281			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.45033			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.83923			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94483			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15046			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80398			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89286			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	100.22044		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.22044		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13259			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88014			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17366			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83405			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.94650			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29999			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86408			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.17713		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02558			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22892			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92512			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98927			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16622			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07999			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21830			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29470			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16303			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12579			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00529			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98607			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24590			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22999			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18642			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24803			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05333			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.03237		100.09221	13.00042			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.94024			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06364			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.71369			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	100.87110			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	100.88196			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79635			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81581			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09916			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80528			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78887			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.36149		13.22500	51.34313			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74814			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74922			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15040			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78790			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.70500	88.16255		3.70500	91.17133			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82654			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82654			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.45672			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61811			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.00506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.77285			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75244			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.95979			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.89835			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.31111			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.33026			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.04406			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04586			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.30348			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.17072			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87430			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.86895			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.17508			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73353			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03793			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.28000		120.08680		3.28000	115.25091			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.88625			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.89600			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.26000		110.02714		3.26000	115.41816			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.18000		98.96408		1.18000	120.02707			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.28000		107.05440		3.28000	115.25091			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.16000		104.41592		2.16000	121.23227			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.23000		103.41399		2.23000	124.69783			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.27189			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.29568			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76053			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87979			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	101.03993			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99884			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84049			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17667			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83941			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	8.67360		100.00000	8.65235			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.48088		100.00000	10.44780			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	140.00001		4.30000	139.93579			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.45626			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21915			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.67182			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.66072			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.20390			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.60752			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.48382			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	127.80813		2.60000	258.69697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond		2.10000	132.99239		2.10000	269.19408			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	125.60531		2.82000	254.23672			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.41000	103.21544		2.41000	122.78936			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.03521			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.94000	127.14529		1.94000	123.20908			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17869			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43864			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.63629			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68345			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.95000	91.00163		2.95000	90.96333			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.26362		104.97509	14.22714			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.49236		101.07593	18.44663			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.32206		100.44759	10.29668			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74743			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.85101		100.76967	16.80946			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.52500	100.35600		2.52500	100.31484			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	100.70849			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41694			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.42000	96.38370		2.42000	103.47296			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.20811			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.45000	96.09711		2.45000	103.16520			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.33496			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	130.88001		2.30000	335.67150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.51521			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.63743			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.53545			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45591			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.21670			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.09163			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.53737			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.40623			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71500		103.63340		5.71500	103.61727			531,495,000,000.00	93,000,000	213,000,000.00
FRX15	On 14/03/2015	Spot Bond	5.90000		104.82302		5.90000	104.80619			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.77000		104.16705		6.77000	104.14789			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.21500		105.34129		7.21500	105.32067			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.40000		112.06361		7.40000	112.04123			14,800,000,000,000.00	2,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.96500		109.01409		7.96500	108.99097			0.00	0	221,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.25500		108.38477		8.25500	103.25582			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.95500		93.77241		8.95500	93.74971			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.11000		115.49048		9.11000	115.46238			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.89000		98.60421		9.89000	98.57834			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.23000		79.51192		10.23000	79.49012			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60746			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.64110			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.66830			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.67916			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.70628			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.74969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.78223			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.92309			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.78526			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37879			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.50500		103.38582		8.50500	103.36216			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	101.35101			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871		4,550,000,000,000,000.00	45,500,000,000	40,000,000,000.00	
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	99.30285			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		80.39648		100.00000	80.21978		1,570,900,000,000,000.00	15,709,000,000	15,709,000,000.00	
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.98543			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.89832			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.94856			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.94779			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond	100.00000		80.04386		100.00000	0.00000			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.32460			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.42177			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08422			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08622			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.09006			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.09483			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.10144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.93666			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.24585			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.27185			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.96833			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.55190			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.89183			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.52124			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72348			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.11230			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.21315			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.85542			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.91441			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.30452			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08781			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16821			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.25422		102.66170		7.25422	101.83488			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	100.17674			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.60765		102.65948		7.60765	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.18769			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.05882	102.66194		8.05882	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	100.20106			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	100.24840			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31037			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32239			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.52500	114.02428		7.52500	114.00139			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.87000	135.46290		1.87000	274.19642			0.00	0	4,950,000.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	138.66928		1.85000	274.63672			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.20500	102.69981		9.20500	102.67469			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.22500	102.51932		9.22500	102.49419			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	34.63009		100.00000	34.47613			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.07951		100.00000	10.03470			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	41.72924		100.00000	41.41602			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	20.86462		100.00000	20.70801			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	10.43231		100.00000	10.35401		0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
I2025	On 31/01/2025	Spot Bond		1.83000	109.78344		1.81000	109.96037		45,010,463,328,000.00	24,595,881,600	53,401,440,800.00	
I2038	On 31/01/2038	Spot Bond		2.35000	106.02458		2.35000	105.98166		3,159,166,100,000.00	1,344,326,000	91,285,963,000.00	
I2046	On 31/03/2046	Spot Bond		2.43000	103.02253		2.43000	102.98053		23,504,633,298,000.00	9,672,688,600	46,032,244,300.00	
I2050	On 31/12/2050	Spot Bond		2.42000	110.29126		2.42000	110.24641		10,412,715,016,000.00	4,302,774,800	17,973,687,400.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	6.76000	105.99002		6.76000	105.97056			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.05387			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99494			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.84888			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05734			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.65500	101.86759		6.65500	101.84947			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.26000	106.01717		7.26000	105.99629			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.85500	109.02570		7.85500	109.00250			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.58500	101.09301		6.58500	101.07533			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.15440			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23434			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.15000	111.51515		4.15000	111.46465			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.08000	104.61985		7.08000	104.60007			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92037			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.91494			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.00000	105.40910		1.00000	125.67631			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.01000	106.28563		2.01000	126.44315			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48480			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.32917			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.52500	105.27797		7.52500	105.25660			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91802			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56802			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.30301			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.06000	102.62086		8.06000	102.59870			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.61500	95.65169		8.61500	95.62976			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96563			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.60500	86.99215		7.60500	99.55710			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.66500	111.24409		8.66500	104.36712			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98424			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.98374			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.02000	107.85337		7.02000	102.34391			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.84000	109.19259		7.84000	103.04031			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00259		100.00000	0.00259			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13277			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.13932			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.28500	104.79713		8.28500	100.46686			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.16294		5.00000	100.14935			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.16294		5.00000	100.14935			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.24228		5.00000	101.22870			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.16294		5.00000	100.14935			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.51554		4.00000	100.50454			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.55137			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.48307			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70591			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.04783		9.20000	108.02114			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60277			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60277			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50964			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.18499		100.00000	8.16494			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.11576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.39768			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.28093			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.76000		101.29039		8.76000	101.26641			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04824			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.18531			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.75576			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	98.95054			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.63890	100.00000	4.62441				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		99.72746	5.25000	99.64170				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000		99.62035	5.35000	99.53315				0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.35000		99.51863	5.35000	99.43161				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000		99.41712	5.35000	99.33027				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000		98.99486	5.45000	98.90714				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.45000		98.89254	5.45000	98.80500				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		98.79043	5.45000	98.70307				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000		98.68852	5.45000	98.60135				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	100.00000		79.17570	100.00000	100.00000				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000		95.01188	5.25000	95.01188				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.25000		99.92813	5.25000	99.84203				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000		99.82769	5.25000	99.74176				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.02915				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.23283				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.68750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.48423	104.04515		10.48423	102.92492			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.48423	101.91650		10.48423	101.53184			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.78354			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.31735			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76685			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.49326		6.50000	100.47560			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52119			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20596			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92346			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20048			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96589			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76343			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77385			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24828			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26480			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92456			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.09568			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62865			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.83842			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30169			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.84744			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60833			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.75400			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.23417			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98442			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98442			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	95.16314		100.00000	94.92221			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72984			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17156			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28818			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29461			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29894			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.77000	103.49362		7.77000	103.47195			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.10500	101.97852		6.10500	101.96187			0.00	0	850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02786			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.10500	106.39427		8.10500	106.37092			0.00	0	860,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.42037			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.37851			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.49247			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.79897			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		7.94000	107.69114		7.94000	107.66823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.00751			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.16619			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.10000	98.15420	3.10000	116.76615			620,000,000,000.00	200,000,000	100,000,000.00
IV019		On 31/03/2028	Spot Bond	3.89000	94.55889	3.89000	126.96441			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.58678			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.39775			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.35787			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.00400			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.68532			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.81000	89.50023	3.81000	90.24168			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.81000	89.42561	3.81000	96.24771			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.08483			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.70926			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.10754			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75576			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.13000	109.02938	11.13000	108.99729			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97676			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.89000	93.55537	3.89000	126.96441			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03894			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.20920			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.25000	95.01188	5.25000	99.91377			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.35000	99.59127	5.35000	99.50412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	5.35000	99.48960	5.35000	99.40263				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000	99.38815	5.35000	99.30135				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000	98.96561	5.45000	98.87794				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000	98.86334	5.45000	98.77586				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000	98.76129	5.45000	98.67398				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.54861				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01729				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.03485				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03227				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44971				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.78286				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01591				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03049				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.23118				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01584				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.18750				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.35092				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.04770				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29470				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29687				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30120				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28170				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16700				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01724				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75732				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08832			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.88087			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		90.75070		100.00000	90.52827			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		61.97570		100.00000	61.78221			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		68.92091		100.00000	68.79015			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		37.84156		100.00000	37.74989			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27992			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.94407		100.00000	15.90544			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29520			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		48.71393		100.00000	64.74912			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.21806			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.95573			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.22000		143.43787		8.22000	143.40647			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.08450			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50728			0.00	2,000,000,000	2,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	100.00000		8.83883		100.00000	0.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.10500		100.23389		8.10500	100.21225			0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.25500		69.92193		8.25500	98.31501			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.76500		110.48558		8.76500	103.90871			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30140			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.01000		103.49534		11.01000	103.46503			0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LWCP01	On 30/04/2014	Spot Bond	100.00000		50.00000		100.00000	0.00000			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.81453			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.41443			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.97084			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.28641			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.71651			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		69.25996		100.00000	69.12879			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		32.66770		100.00000	32.42333			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.87906			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.28404			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.31609			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39515			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24048			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.98420			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.70884			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.82638			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46044			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90302			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.76586			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83378			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.01841			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		81.79839		100.00000	81.61861			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		97.21533		100.00000	96.96347			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		85.03204		100.00000	84.83923			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		58.16304		100.00000	58.02059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		45.36929	100.00000	45.25938				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.76872	100.00000	14.73255				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.05644	100.00000	35.96813				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.98000		104.96155	7.98000	104.93899				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.92557				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.78522				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85538				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.39185				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.39483				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40973				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.16548				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.27480				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.34000		103.84515	7.34000	103.82459				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.05000		108.35047	8.05000	108.32724				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.96000		109.18152	8.96000	109.15551				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.39500		107.62271	5.39500	107.60706				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67371				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.70087				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.96500		106.78565	8.96500	106.95021				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.81000		103.99193	6.81000	103.97270				0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.13505				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.26500		105.24445	8.26500	105.22116				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.08516				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.96500		105.12885	7.96500	105.10641				0.00	0	220,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond		5.87500	105.95008		5.87500	105.93340			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		6.86000	106.72927		6.86000	106.70972			0.00	0	1,450,000,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.91000	110.00884		7.91000	109.98565			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648			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	6.97359		100.89771	6.95657			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.06481		100.61875	7.04759			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	101.25499			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.28653			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.30766			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.33078			0.00	280,000,000	70,000,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.35178			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.36215			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.48856			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.63580			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.29214		100.00000	0.29143			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.29214		100.00000	0.29143			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.46500	102.41726		8.46500	102.39419			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.71000	100.74078		6.71000	102.29967			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.38561			0.00	0	1,000,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32202			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.86178			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50540			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.50032			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01094			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.46000		108.43235		6.46000	108.41330			0.00	0	750,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.23175			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.90000		117.72757		7.90000	117.70238			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.39500		33.72171		10.39500	33.71257			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.01000		103.97574		7.01000	103.95606			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.17063			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.18020			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44500		101.61134		6.44500	101.59385			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80929			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.21000		105.62170		7.21000	105.60103			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64833			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.27118			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.61061			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45306			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29539			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.93757		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04762		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	100.02250		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03133		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01760		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32706		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.03852		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.01969		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87776		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46170		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.46496		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.73612		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69270		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.40048		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66608		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65772		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.65719		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.71000	106.12527	7.71000	106.10309		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.10823		0.00		0	0.00	
NED8	On 08/02/2014	Spot Bond	5.65500	102.85643	5.65500	102.84074		0.00		0	30,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35613		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	11.35500	120.60686	11.35500	120.57067		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.67571		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.32376		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.11000		161.37497		2.11000	161.31062			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.01500		109.33460		8.01500	109.31126			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.76926			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.19049			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.19049			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.64500		110.87064		8.64500	110.84488			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20978			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.44351			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.14585			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.13448			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.18159			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.84500		110.85475		8.84500	112.65794			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.22872			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18164			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.20983			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.04500		110.83932		9.04500	110.81238			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.30404			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24755			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.22866			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.58599			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.47130			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.26631			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.88418		4.22500	135.80546			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.21000		102.46947		6.21000	102.42709			0.00	0	450,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.72000		123.85351		7.72000	123.82788			0.00	0	820,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	8.21500	125.31842	8.21500	125.29100				0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	168.92221	2.00500	168.85535				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.90000	132.62016	8.90000	132.58861				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21918				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21337				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.97644				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.98324				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80191				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68454				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.34302				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.73440				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.90457	100.00000	17.86120				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.52061	100.00000	26.45635				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.99000	105.51461	5.99000	105.49751				0.00	0	150,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.58993	100.00000	10.71141				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.18000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.94554	100.00000	40.84634				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.10272				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.75759				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.92356				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.15102				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.00438				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65882				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.15591				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.72049				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.70743			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78879			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.75014			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.72286			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.83420			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78570			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.75133			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.88436			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82715			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.78451			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03165			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03270			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03318			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03423			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03877			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03982			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.35484			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98134			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.76000		108.19595		5.76000	108.17897			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.27500		95.55672		5.27500	95.54298			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.64000		40.24557		7.64000	40.23733			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.86000		115.06453		5.76000	115.23714		4,893,927,508,542,000.00	41,625,854,700	99,554,754,700.00	
R158	On 15/09/2015	Spot Bond	5.76000		115.25523		5.76000	115.23714			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.66000		90.07429		5.66000	90.06040			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.76000		121.92480		5.76000	121.90567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.59000		85.35140		5.59000	85.33840			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000		124.50981		7.82000	125.50318		0,732,455,820,944,000.00	53,399,220,800	23,366,154,600.00	
R187P	On 21/12/2026	Spot Bond	7.56000		37.71846		7.56000	37.71082			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.48000		35.40472		7.48000	35.39762			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		280.32124		1.60000	280.21338		3,704,531,200,000.00	2,315,332,000	26,606,796,000.00	
R201	On 21/12/2014	Spot Bond	4.93000		107.32741		4.90500	107.34147		54,230,409,190,000.00	11,000,083,000	94,370,083,000.00	
R202	On 07/12/2033	Spot Bond	2.20500		208.33307		2.20500	208.24949		8,221,147,357,500.00	3,728,411,500	57,043,888,100.00	
R2023	On 28/02/2023	Spot Bond	7.53500		102.71244		7.41500	103.49708		3,147,506,829,142,500.00	17,718,225,500	88,660,402,400.00	
R203	On 15/09/2017	Spot Bond	6.52000		106.87378		6.40500	107.25802		4,670,115,210,280,000.00	16,275,339,000	50,364,239,000.00	
R2030	On 31/01/2030	Spot Bond	8.48000		97.54324		8.48000	97.76480			0.00	0	24,400,000,000.00
R2037	On 31/01/2037	Spot Bond	8.77500		99.39382		8.77500	99.37063		871,357,500,000,000.00	99,300,000,000	34,280,000,000.00	
R204	On 21/12/2018	Spot Bond	6.74500		108.24712		6.63000	108.73802		1,739,888,646,616,000.00	57,952,356,800	49,630,415,500.00	
R2048	On 28/02/2048	Spot Bond	8.88000		100.06345		8.88000	100.03944		658,897,947,384,000.00	74,200,219,300	40,593,219,300.00	
R206	On 15/01/2014	Spot Bond	5.24000		102.63024		5.16500	102.63172		220,080,000,000,000.00	42,000,000,000	78,281,900,000.00	
R207	On 15/01/2020	Spot Bond	7.09000		102.90465		6.96500	103.50994		2,552,212,541,818,000.00	59,973,560,200	59,127,745,500.00	
R208	On 31/03/2021	Spot Bond	7.26000		97.68149		7.13500	98.36019		1,197,590,097,462,000.00	64,957,313,700	53,636,667,000.00	
R209	On 31/03/2036	Spot Bond	8.75500		76.10254		8.65500	76.87712		4,092,807,285,231,500.00	67,482,271,300	73,725,625,500.00	
R210	On 31/03/2028	Spot Bond	1.99000		159.10368		1.99000	159.04074		17,010,022,500,000.00	8,547,750,000	31,773,500,000.00	
R211	On 31/01/2017	Spot Bond	0.30000		128.49642		0.30000	128.45152		69,414,540,000.00	231,381,800	26,220,690,900.00	
R212	On 31/01/2022	Spot Bond	1.44000		131.91595		1.44000	131.86580		4,410,586,656,000.00	3,062,907,400	88,586,683,700.00	
R213	On 28/02/2031	Spot Bond	8.58000		87.04188		8.47000	87.90911		1,980,525,091,974,000.00	30,830,430,300	15,089,199,300.00	
R214	On 28/02/2041	Spot Bond	8.80500		77.38537		8.80500	77.36695		1,920,395,789,721,000.00	18,102,872,200	08,421,072,200.00	
R225C	On 15/03/2014	Spot Bond	4.76500		98.26813		4.76500	98.25552			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.87500		95.88267		4.87500	95.86992			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.82000		92.42581		5.82000	92.41117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond		5.66000	90.07429		5.66000	90.06040			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.58000	87.75723		5.58000	87.74389			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.59000	85.35140		5.59000	85.33840			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.94000	99.31449		4.94000	99.30114			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.96000	96.91609		4.96000	96.90312			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.91000	94.62333		4.91000	94.61079			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.73000	91.15453		5.73000	91.14046			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.60000	88.85568		5.60000	88.84227			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.58000	86.47988		5.58000	86.46688			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.64000	83.97858		5.64000	83.96582			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.38000	79.56756		6.38000	79.55391			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.43000	76.95334		6.43000	76.94004			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.63500	73.87286		6.63500	73.85968			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.61500	71.57199		6.61500	71.55927			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.59500	69.35622		6.59500	69.34392			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.58500	67.18212		6.58500	67.17023			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.92500	63.63581		6.92500	63.62397			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.90500	61.59110		6.90500	61.57968			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.05500	58.88006		7.05500	58.86891			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.02500	57.00815		7.02500	56.99739			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.99500	55.21176		6.99500	55.20139			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.96500	53.48751		6.96500	53.47750			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.92500	51.88045		6.92500	51.87080			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.88500	50.34118		6.88500	50.33187			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.76000	44.48586		7.76000	44.47661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		7.72000	43.00838		7.72000	42.99948			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.68000	41.59601		7.68000	41.58745			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.64000	40.24557		7.64000	40.23733			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.60000	38.95401		7.60000	38.94607			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.56000	37.71846		7.56000	37.71082			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.52000	36.53622		7.52000	36.52885			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.48000	35.40472		7.48000	35.39762			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18851			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36279			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39542			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38329			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.29311			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.20723		100.00000	11.15869			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.57868		100.00000	3.57001			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90068			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.84247			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96080			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53775			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.90516			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20713			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58006			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.79047			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21989			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28443			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.10511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.61322			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.11668			0.00	200,000,000	100,000,000.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92819			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41114			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32463			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16408			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02961			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	102.60108			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85706			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.96880			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97222			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97222			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91245			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.02354			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31734			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.18228			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.33764		12.35000	105.30334			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.22705		100.00000	14.19260			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01207			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.56165			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.73396			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.31917			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		93.63868	100.00000	93.40102				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.44837				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.67368	100.00000	1.66958				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.10481	100.00000	9.08275				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.42177	100.00000	16.73657				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.72418	100.00000	11.70982				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.91944				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	99.99910				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.43500		108.65137	8.43500	108.62671				0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.48221				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.06000		114.89673	7.06000	114.87508				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.30668				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.45500		108.08783	8.45500	108.06339				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.13672				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.87258				0.00	100,000,000	100,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.12264				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.12047				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.01000		107.99842	7.01000	107.97820				0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.23000		101.09802	8.23000	101.07562				0.00	0	472,900,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		131.20149	1.90000	131.14753				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.22000		112.51292	7.22000	112.49088				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.08000		112.77203	7.08000	112.75036				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.01000		112.90189	7.01000	112.88040				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.80500		102.49648	7.80500	102.47479				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.15500	112.63312		7.15500	112.61125			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.12000	112.69792		7.12000	112.67614			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78283			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72336			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84383			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51491			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	100.09755		100.00000	99.82775			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.45500	105.75024		7.45500	105.72886			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87080			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54514			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67321			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69837			0.00	0	100,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.78500	111.24287		8.78500	111.21674			1,757,000,000,000.00	200,000,000	100,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.47000	108.81189		9.47000	108.78453			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.53123			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.55543			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47683			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.20044			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.12000	107.15191		8.12000	107.12873			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.52000	101.09312		8.52000	101.07021			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.83500	102.58575		8.83500	102.56164			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	6.94000	114.38125		6.94000	114.36004			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	132.67420		2.13000	268.54981			0.00	0	1,100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.00000	105.40910		1.00000	125.67631			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.53000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.15400	100.00000	6.13893	100.00000	6.13893			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	154.60524	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000	110.10944	1.57000	123.46889	1.57000	123.46889			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.49326	6.50000	100.47560	6.50000	100.47560			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86897	0.00000	100.86897			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.56217	0.00000	100.56217			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00110	0.00000	102.00110			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.50500	103.70167	8.50500	103.67808	8.50500	103.67808			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.65989	0.00000	101.65989			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37054	0.00000	100.37054			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67460	0.00000	100.67460			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.60817	0.00000	100.60817			0.00	300,000,000	150,000,000.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.03129	0.00000	100.03129			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.06000	108.42982	7.06000	108.40938	7.06000	108.40938			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.23000	111.10264	8.23000	103.60661	8.23000	103.60661			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.80500	102.49648	7.80500	102.47479	7.80500	102.47479			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33562	0.00000	101.33562			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.25631	0.00000	101.25631			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.39693	0.00000	101.39693			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.26593	0.00000	101.26593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	100.00000		8.83883	100.00000	0.00000				70,000,000,000,000.00	700,000,000	700,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.50500		108.30620	7.50500	108.28439				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.49708				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.47079				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.25556				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.81500		96.66699	8.81500	96.64408				0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.13459				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.67835				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.02593				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.74300		89.85534	8.74300	89.83421				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80500		89.54549	8.80500	89.52429				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.15000		105.96165	6.15000	105.94411				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.22500		97.44383	8.22500	97.42249				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.80997				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.58500		103.22991	7.58500	103.20868				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.66000		113.55422	6.66000	113.53367				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.56000		101.69960	2.56000	102.04555				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.58000		103.67320	7.58000	104.60961				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.76900				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.63266				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.21790				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.24000		112.35834	9.24000	113.20989				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.99384				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.99233				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.76448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.91278			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.91342			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.78174			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.72424			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.72413			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.70915			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.66631			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.60744			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.56408			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.41863			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.28741			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.79122			0.00	0	0.00
SY1027		On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.69495			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.27000	112.12949	6.27000	112.11048			0.00	0	300,000.00
SZ25		On 30/09/2025	Spot Bond	8.38000	105.37004	8.38000	105.34629			0.00	0	600,000.00
T018		On 15/07/2014	Spot Bond	100.00000	63.96347	100.00000	63.82268			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	54.81006	100.00000	54.67729			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.99267	100.00000	21.93938			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.37500	101.54209	6.37500	101.52478			0.00	0	115,900,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.19732			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.92240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.61203			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00010			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.34887			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03071			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.01000	106.37724		7.01000	106.35733			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.87165			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.15565			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.22974			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.21035			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.21674			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	102.21567		7.83000	102.19433			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20684			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.01245			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.20684			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	77.00341		7.16000	101.90351			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.23045			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22917			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.25969			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25557			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37923			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36517			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.20652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21674			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.40551		8.73000	102.27547			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	100.23108			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	100.25906			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	100.35736			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	100.21840			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.95636		101.06155	5.94179			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.20556			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.38978			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.23427			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.24699			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.38047			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20900			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21354			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21678			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21354			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21678			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21840			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21678			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23458			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23458			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23458			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26043			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.26688			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25882			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38734			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.39533			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39214			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.58857			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.61000		106.01817		7.61000	105.99641			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.14000		98.44601		7.14000	98.40297			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.30500		110.96429		7.30500	110.94266			0.00	0	5,790,000,000.00
TN20	On 17/09/2020	Spot Bond	8.16500		113.36289		8.16500	113.33784			361,709,500.00	44,300	12,253,744,300.00
TN23	On 06/11/2023	Spot Bond	8.48500		120.63479		8.48500	115.21608			375,885,500.00	44,300	7,920,044,300.00
TN25	On 19/08/2025	Spot Bond	8.86000		106.48677		8.86000	106.46168			0.00	0	13,700,000,000.00
TN27	On 14/11/2027	Spot Bond	8.89500		104.14421		8.89500	104.11958			0.00	0	6,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61387			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.21921			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.52604			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36526			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40477			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40884			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.60387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.00838			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38605			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40168			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.41103			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97421			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.53859			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.51646			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98930			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.41451			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78749			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.17374			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.91189			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.14452			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.94801			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.90937			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.68632			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.66467			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.22181			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13137			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10404			0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.31734			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.29490			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.23592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.20643			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08847			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.31491			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.23788			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.14192			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.20720			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.53500		113.34717		8.53500	113.32100			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.54373			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.18280			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51356			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.74500		105.96106		8.74500	105.93601			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		99.84148		100.00000	99.57381			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		99.95187		100.00000	99.68390			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		99.98865		100.00000	99.72059			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.47184			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51236			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.84844			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.84250			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.84233			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.52960			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54594			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	129.13000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.12000		120.24191		6.12000	120.22222			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		240.41650		0.78000	240.32936		173,472,000,000.00	222,400,000	3,422,400,000.00	
WSP1	On 28/05/2015	Spot Bond	6.06000		108.16323		6.06000	108.14568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	6.91000	110.32870		6.91000	110.30833			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.18500	112.02447		7.18500	112.00298			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59000	110.99935		7.59000	110.97688			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.67500	111.31066		7.67500	111.28788			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.94000	99.59561		4.94000	99.58219			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.71000	91.04808		5.71000	91.03415			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.93000	98.00123		4.93000	97.98826			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.94000	96.80331		4.94000	96.79048			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.64000	89.63671		5.64000	89.62302			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.92000	94.87908		4.92000	94.86655			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.71000	91.03415		5.71000	91.02022			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.57500	68.20760		6.57500	68.19541			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.52773		100.00000	25.47929			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.51215		100.00000	13.48651			0.00	0	0.00
Total for j-Bonds :										66,821,650,849,607,000.00	15,944,200,300	175 215 629 300.00
Grand Total:										66,821,651,957,784,300.00	15,944,302,492	175 217 681 264.00