



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 08/07/2013	Any day expiry	10.10120	10.10120		9.90810	9.90810		17.12	9,553,675.00	950	400.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Call	54.48330	0.05448	24.03240	0.02403	54.483	18.66	0	0.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Put	133.28330	0.13328	295.93240	0.29593	133.283	18.66	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Call	1,101.26140	1.10126	908.38150	0.90838	1,101.261	30.73	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Put	0.06140	0.00006	0.28150	0.00028	0.061	30.73	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Call	1,091.26390	1.09126	898.40170	0.89840	1,091.264	30.55	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Put	0.06390	0.00006	0.30170	0.00030	0.064	30.55	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Call	160.07570	0.16008	61.83660	0.06184	160.076	18.40	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Put	38.87570	0.03888	133.73660	0.13374	38.876	18.40	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Call	1,111.25900	1.11126	918.36260	0.91836	1,111.259	30.91	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Put	0.05900	0.00006	0.26260	0.00026	0.059	30.91	0	0.00
\$ / R	On 11/07/2013	Any day expiry			10.10540	10.10540	9.91100	9.91100		17.90	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	77.12320	0.07712	36.71510	0.03672	77.123	19.10	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	161.72320	0.16172	315.71510	0.31572	161.723	19.10	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	93.77940	0.09378	44.70050	0.04470	93.779	18.44	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	128.37940	0.12838	273.70050	0.27370	128.379	18.44	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	90.18990	0.09019	42.97040	0.04297	90.190	18.57	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	134.78990	0.13479	281.97040	0.28197	134.790	18.57	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	86.73380	0.08673	41.30930	0.04131	86.734	18.70	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	141.33380	0.14133	290.30930	0.29031	141.334	18.70	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	213.55410	0.21355	98.39000	0.09839	213.554	18.91	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	48.15410	0.04815	127.39000	0.12739	48.154	18.91	0	0.00
\$ / R	On 22/07/2013	Any day expiry			10.12160	10.12160	9.92610	9.92610		17.22	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	109.85290	0.10985	61.69810	0.06170	109.853	18.35	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	248.25290	0.24825	395.59810	0.39560	248.253	18.35	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	914.54840	0.91455	724.01960	0.72402	914.548	19.84	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	2.94840	0.00295	7.91960	0.00792	2.948	19.84	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	367.54180	0.36754	229.86770	0.22987	367.542	17.33	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	45.94180	0.04594	103.76770	0.10377	45.942	17.33	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	924.41800	0.92442	733.68550	0.73369	924.418	19.91	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	2.81800	0.00282	7.58550	0.00759	2.818	19.91	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	165.04640	0.16505	94.58010	0.09458	165.046	17.29	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	153.44640	0.15345	278.48010	0.27848	153.446	17.29	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,821.67680	1.82168	1,626.30430	1.62630	1,821.677	26.53	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.07680	0.00008	0.20430	0.00020	0.077	26.53	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	934.29330	0.93429	743.36520	0.74337	934.293	19.97	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	2.69330	0.00269	7.26520	0.00727	2.693	19.97	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			10.12750	10.12750	9.93160	9.93160		17.65	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	1,089.25420	1.08925	896.00790	0.89601	1,089.254	19.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	1.75420	0.00175	4.40790	0.00441	1.754	19.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	784.59090	0.78459	599.38380	0.59938	784.591	18.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	7.09090	0.00709	17.78380	0.01778	7.091	18.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,827.61470	1.82761	1,631.87430	1.63187	1,827.615	24.94	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.11470	0.00011	0.27430	0.00027	0.115	24.94	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,727.66390	1.72766	1,531.98920	1.53199	1,727.664	24.23	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.16390	0.00016	0.38920	0.00039	0.164	24.23	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	462.15260	0.46215	312.79820	0.31280	462.153	17.02	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	34.65260	0.03465	81.19820	0.08120	34.653	17.02	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	1,079.32280	1.07932	886.22060	0.88622	1,079.323	19.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	1.82280	0.00182	4.62060	0.00462	1.823	19.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	1,069.39410	1.06939	876.44300	0.87644	1,069.394	19.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	1.89410	0.00189	4.84300	0.00484	1.894	19.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	148.81580	0.14882	88.41890	0.08842	148.816	17.96	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	221.31580	0.22132	356.81890	0.35682	221.316	17.96	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	632.23780	0.63224	457.78000	0.45778	632.238	17.50	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	14.73780	0.01474	36.18000	0.03618	14.738	17.50	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	549.29650	0.54930	385.80240	0.38580	549.297	17.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	21.79650	0.02180	54.20240	0.05420	21.797	17.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,927.58040	1.92758	1,731.79390	1.73179	1,927.580	25.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.08040	0.00008	0.19390	0.00019	0.080	25.64	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,877.59600	1.87760	1,681.83050	1.68183	1,877.596	25.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.09600	0.00010	0.23050	0.00023	0.096	25.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	345.48120	0.34548	219.03670	0.21904	345.481	17.23	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	67.98120	0.06798	137.43670	0.13744	67.981	17.23	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	2,027.55650	2.02756	1,831.73750	1.83174	2,027.556	26.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.05650	0.00006	0.13750	0.00014	0.057	26.35	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			10.13480	10.13480	9.93850	9.93850		17.47	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	1,026.96690	1.02697	834.65300	0.83465	1,026.967	17.38	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	2.16690	0.00217	6.15300	0.00615	2.167	17.38	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	1,046.80330	1.04680	854.03650	0.85404	1,046.803	17.50	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	2.00330	0.00200	5.53650	0.00554	2.003	17.50	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	1,036.88350	1.03688	844.33750	0.84434	1,036.884	17.44	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	2.08350	0.00208	5.83750	0.00584	2.083	17.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.17240	10.17240	9.97580	9.97580		16.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	947.08560	0.94709	765.89880	0.76590	947.086	15.89	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	14.68560	0.01469	30.09880	0.03010	14.686	15.89	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	900.37380	0.90037	721.79670	0.72180	900.374	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	17.97380	0.01797	35.99670	0.03600	17.974	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	891.10060	0.89110	713.08110	0.71308	891.101	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	18.70060	0.01870	37.28110	0.03728	18.701	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	881.85120	0.88185	704.40200	0.70440	881.851	15.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	19.45120	0.01945	38.60200	0.03860	19.451	15.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	702.91110	0.70291	539.82830	0.53983	702.911	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	40.51110	0.04051	74.02830	0.07403	40.511	15.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	626.99760	0.62700	474.95770	0.47496	626.998	15.79	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	54.59760	0.05460	99.15770	0.09916	54.598	15.79	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,873.21750	1.87322	1,677.24870	1.67725	1,873.218	19.81	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.81750	0.00082	1.44870	0.00145	0.818	19.81	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	548.32300	0.54832	408.84230	0.40884	548.323	15.90	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	75.92300	0.07592	133.04230	0.13304	75.923	15.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	449.81070	0.44981	327.19430	0.32719	449.811	16.23	0.00	0	4,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,129.98830	2.12999	2,317.24290	2.31724	2,129.988	23.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	106.38970	0.10639	95.93480	0.09593	106.390	24.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,274.98970	2.27499	2,465.33480	2.46533	2,274.990	24.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,933.87640	2.93388	2,733.98110	2.73398	2,933.876	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.47640	0.00248	3.38110	0.00338	2.476	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,339.61720	2.33962	2,141.86550	2.14187	2,339.617	18.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	8.21720	0.00822	11.26550	0.01127	8.217	18.61	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.34610	10.34610	10.14450	10.14450		17.18	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	902.27700	0.90228	750.51270	0.75051	902.277	15.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	156.17700	0.15618	206.01270	0.20601	156.177	15.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	894.99200	0.89499	743.81090	0.74381	894.992	15.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	158.89200	0.15889	209.31090	0.20931	158.892	15.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	909.59460	0.90959	757.24970	0.75725	909.595	15.72	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	153.49460	0.15349	202.74970	0.20275	153.495	15.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.39850	10.39850	10.19600	10.19600		17.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	495.58300	0.49558	414.21400	0.41421	495.583	17.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	617.08300	0.61708	738.21400	0.73821	617.083	17.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	492.09320	0.49209	411.26290	0.41126	492.093	17.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	623.59320	0.62359	745.26290	0.74526	623.593	17.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	660.89630	0.66090	555.03970	0.55504	660.896	16.47	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	382.39630	0.38240	479.03970	0.47904	382.396	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	499.09770	0.49910	417.18680	0.41719	499.098	17.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	610.59770	0.61060	731.18680	0.73119	610.598	17.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.44340	10.44340	10.24110	10.24110		17.32	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,437.15040	1.43715	1,259.16570	1.25917	1,437.150	16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	93.75040	0.09375	118.06570	0.11807	93.750	16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,428.44690	1.42845	1,250.75370	1.25075	1,428.447	16.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	95.04690	0.09505	119.65370	0.11965	95.047	16.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,445.87070	1.44587	1,267.59350	1.26759	1,445.871	16.03	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	92.47070	0.09247	116.49350	0.11649	92.471	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.46810	10.46810	10.26580	10.26580		17.28	0.00	750	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,068.97550	1.06898	921.34690	0.92135	1,068.976	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	200.87550	0.20088	255.54690	0.25555	200.875	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	967.22320	0.96722	827.49870	0.82750	967.223	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	249.12320	0.24912	311.69870	0.31170	249.123	15.77	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,339.34110	1.33934	1,166.74650	1.16675	1,339.341	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	121.24110	0.12124	150.94650	0.15095	121.241	15.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,075.99620	1.07600	927.84850	0.92785	1,075.996	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	197.89620	0.19790	252.04850	0.25205	197.896	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	541.77870	0.54178	462.93640	0.46294	541.779	17.80	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	723.67870	0.72368	847.13640	0.84714	723.679	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,061.98410	1.06198	914.87310	0.91487	1,061.984	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	203.88410	0.20388	259.07310	0.25907	203.884	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,000.39450	1.00039	858.00410	0.85800	1,000.394	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	232.29450	0.23229	292.20410	0.29220	232.295	15.72	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	380.70280	0.38070	326.28880	0.32629	380.703	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,162.60280	1.16260	1,310.48880	1.31049	1,162.603	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	632.94040	0.63294	541.81150	0.54181	632.940	17.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	564.84040	0.56484	676.01150	0.67601	564.840	17.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	594.57680	0.59458	508.48470	0.50848	594.577	17.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	626.47680	0.62648	742.68470	0.74268	626.477	17.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	256.70790	0.25671	221.07250	0.22107	256.708	21.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,788.60790	1.78861	1,955.27250	1.95527	1,788.608	21.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	438.98650	0.43899	375.61130	0.37561	438.987	18.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	970.88650	0.97089	1,109.81130	1.10981	970.886	18.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	402.72450	0.40272	344.89870	0.34490	402.724	19.12	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,084.62450	1.08462	1,229.09870	1.22910	1,084.624	19.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	195.15480	0.19515	182.92210	0.18292	195.155	23.46	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,427.05480	2.42705	2,617.12210	2.61712	2,427.055	23.46	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	332.28800	0.33229	284.70060	0.28470	332.288	20.06	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,364.18800	1.36419	1,518.90060	1.51890	1,364.188	20.06	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	291.09890	0.29110	249.98830	0.24999	291.099	20.69	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,572.99890	1.57300	1,734.18830	1.73419	1,572.999	20.69	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,825.23220	1.82523	1,638.29120	1.63829	1,825.232	16.62	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	57.13220	0.05713	72.49120	0.07249	57.132	16.62	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	227.91920	0.22792	196.90320	0.19690	227.919	21.97	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,009.81920	2.00982	2,181.10320	2.18110	2,009.819	21.97	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	203.73700	0.20374	187.14330	0.18714	203.737	22.61	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,235.63700	2.23564	2,421.34330	2.42134	2,235.637	22.61	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,783.05470	2.78305	2,584.14270	2.58414	2,783.055	19.05	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.95470	0.01495	18.34270	0.01834	14.955	19.05	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,296.21850	2.29622	2,100.32570	2.10033	2,296.219	17.62	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	28.11850	0.02812	34.52570	0.03453	28.118	17.62	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.47100	10.47100	10.26870	10.26870		0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,471.53260	1.47153	1,294.35060	1.29435	1,471.533	15.97	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	100.53260	0.10053	125.65060	0.12565	100.533	15.97	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,462.87390	1.46287	1,285.98360	1.28598	1,462.874	15.95	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	101.87390	0.10187	127.28360	0.12728	101.874	15.95	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,480.20620	1.48021	1,302.73720	1.30274	1,480.206	15.99	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	99.20620	0.09921	124.03720	0.12404	99.206	15.99	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.57490	10.57490	10.36840	10.36840		17.49	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	978.96680	0.97897	854.35690	0.85436	978.967	15.94	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	354.06680	0.35407	435.95690	0.43596	354.067	15.94	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	973.14250	0.97314	849.58350	0.84958	973.143	15.95	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	358.24250	0.35824	441.18350	0.44118	358.243	15.95	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	984.81920	0.98482	859.16400	0.85916	984.819	15.92	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	349.91920	0.34992	430.76400	0.43076	349.919	15.92	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.60290	10.60290	10.39480	10.39480		17.45	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,235.02030	1.23502	1,087.76760	1.08777	1,235.020	15.50	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	232.12030	0.23212	292.96760	0.29297	232.120	15.50	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,103.99580	1.10400	966.74700	0.96675	1,103.996	15.74	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	301.09580	0.30110	371.94700	0.37195	301.096	15.74	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,548.61090	1.54861	1,372.44450	1.37244	1,548.611	15.81	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	145.71090	0.14571	177.64450	0.17764	145.711	15.81	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,241.86150	1.24186	1,094.11050	1.09411	1,241.861	15.49	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	228.96150	0.22896	289.31050	0.28931	228.962	15.49	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	390.01680	0.39002	342.78460	0.34278	390.017	20.51	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,687.11680	1.68712	1,847.98460	1.84798	1,687.117	20.51	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,228.20940	1.22821	1,081.45240	1.08145	1,228.209	15.51	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	235.30940	0.23531	296.65240	0.29665	235.309	15.51	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,135.72150	1.13572	995.96220	0.99596	1,135.721	15.68	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	282.82150	0.28282	351.16220	0.35116	282.822	15.68	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	279.04080	0.27904	260.18930	0.26019	279.041	23.20	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,576.14080	2.57614	2,765.38930	2.76539	2,576.141	23.20	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	648.46720	0.64847	567.20460	0.56720	648.467	17.92	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	845.56720	0.84557	972.40460	0.97240	845.567	17.92	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	444.19550	0.44420	389.70550	0.38971	444.196	19.82	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,441.29550	1.44130	1,594.90550	1.59491	1,441.295	19.82	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,717.27080	1.71727	1,535.77820	1.53578	1,717.271	16.02	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	114.37080	0.11437	140.97820	0.14098	114.371	16.02	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	344.91360	0.34491	303.94900	0.30395	344.914	21.20	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,942.01360	1.94201	2,109.14900	2.10915	1,942.014	21.20	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	307.39310	0.30739	271.70810	0.27171	307.393	21.89	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,204.49310	2.20449	2,376.90810	2.37691	2,204.493	21.89	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,919.83970		1.91984	1,733.23640	1.73324		1,919.840	16.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	51.73970		0.05174	67.03640	0.06704		51.740	16.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,244.63150		2.24463	2,051.84890	2.05185		2,244.631	17.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	33.53150		0.03353	42.64890	0.04265		33.532	17.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,013.74900		2.01375	1,825.06750	1.82507		2,013.749	16.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	45.64900		0.04565	58.86750	0.05887		45.649	16.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,966.70510		1.96671	1,779.03170	1.77903		1,966.705	16.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	48.60510		0.04861	62.83170	0.06283		48.605	16.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.41110		13.41110	13.20920	13.20920			16.49	0.00	2,823	31,630.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	252.08650		0.25209	314.22550	0.31423		252.087	15.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,342.28740		1.34229	1,201.19790	1.20120		1,342.287	15.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	255.08740		0.25509	317.69790	0.31770		255.087	15.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.59720		13.59720	13.39350	13.39350			16.64	0.00	750	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,356.30900		1.35631	1,214.28090	1.21428		1,356.309	15.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	249.10900		0.24911	310.78090	0.31078		249.109	15.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,349.28650		1.34929	1,207.72550	1.20773		1,349.286	15.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	883.38120		0.88338	798.83200	0.79883		883.381	16.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	901.88120		0.90188	1,028.43200	1.02843		901.881	16.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	879.57840		0.87958	795.37660	0.79538		879.578	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	908.07840		0.90808	1,034.97660	1.03498		908.078	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.78150		13.78150	13.57040	13.57040			16.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	887.15970		0.88716	802.30440	0.80230		887.160	16.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	895.65970		0.89566	1,021.90440	1.02190		895.660	16.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	988.16590		0.98817	1,105.55580	1.10556		988.166	16.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,226.69590		1.22670	1,134.18020	1.13418		1,226.696	16.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	994.29590		0.99430	1,111.98020	1.11198		994.296	16.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,222.83520		1.22284	1,130.33150	1.13033		1,222.835	16.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,000.43520		1.00044	1,118.13150	1.11813		1,000.435	16.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.93240		13.93240	13.72220	13.72220			17.14	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,230.56590		1.23057	1,137.75580	1.13776		1,230.566	16.72	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.62244		109.62244	109.61256	109.61256				0.00	0	0.00
2025	On 01/08/2013	Bond Future			0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,367.56000		8.36756	8,377.44000	8.37744		8,367.560		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,377.56000		8.37756	8,387.44000	8.38744		8,377.560		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,387.56000		8.38756	8,397.44000	8.39744		8,387.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future			103.51067		103.51067	103.30164	103.30164				0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	11,479.33000		11.47933	11,688.36000	11.68836		11,479.330		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	11,489.33000		11.48933	11,698.36000	11.69836		11,489.330		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	11,499.33000		11.49933	11,708.36000	11.70836		11,499.330		0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.86488		105.86488	105.84856	105.84856				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,125.12000		13.12512	13,141.44000	13.14144		13,125.120		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	13,135.12000		13.13512	13,151.44000	13.15144		13,135.120		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,145.12000		13.14512	13,161.44000	13.16144		13,145.120		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	842.49810		0.84250		905.28580	0.90529	842.498	14.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.39620		9.39620		9.30560	9.30560		14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	171.08100		0.17108		167.95860	0.16796	171.081	15.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.26190		9.26190		9.16950	9.16950		14.55	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,173.07570		2.17308	2,078.74860	2.07875		2,173.076	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	161.17570		0.16118		159.24860	0.15925	161.176	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,127.96030		2.12796	2,033.04470	2.03304		2,127.960	15.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	166.06030		0.16606		163.54470	0.16354	166.060	15.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,082.98100		2.08298	1,987.45860	1.98746		2,082.981	15.18	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.66810		9.66810	9.47050	9.47050			15.54	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	645.47370		0.64547	493.25340	0.49325		645.474	15.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	67.37370		0.06737	112.75340	0.11275		67.374	15.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	637.36720		0.63737	486.26770	0.48627		637.367	15.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	69.26720		0.06927	115.76770	0.11577		69.267	15.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	629.30090		0.62930	479.33760	0.47934		629.301	15.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	71.20090		0.07120	118.83760	0.11884		71.201	15.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	322.56780		0.32257	250.15730	0.25016		322.568	15.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	512.96780		0.51297	642.65730	0.64266		512.968	15.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76960		9.76960	9.56750	9.56750			15.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	329.63790		0.32964	255.85220	0.25585		329.638	15.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	500.03790		0.50004	628.35220	0.62835		500.038	15.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	326.08610		0.32609	252.98910	0.25299		326.086	15.60	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	506.48610		0.50649	635.48910	0.63549		506.486	15.60	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			252.11530		252.11530	-127.92660	-127.92660				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			471.47270		471.47270	396.84400	396.84400				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			681.56130		681.56130	558.92920	558.92920				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			287.94060		287.94060	173.46350	173.46350				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			91.88990		91.88990	78.13220	78.13220				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			0.36000		0.36000	0.28000	0.28000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			0.16140		0.16140	0.11500	0.11500				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			85.86650		85.86650	84.50650	84.50650				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			60.80140		60.80140	42.79380	42.79380				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,555.70720		1,555.70720	1,060.28090	1,060.28090				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			655.87580		655.87580	1,080.87980	1,080.87980				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future			10.75860		10.75860		10.56600	10.56600		17.14	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	958.61330		0.95861		798.03350	0.79803	958.613	16.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	40.01330		0.04001		72.03350	0.07203	40.013	16.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	949.87140		0.94987		789.97510	0.78998	949.871	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	41.27140		0.04127		73.97510	0.07398	41.271	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	941.15990		0.94116		781.95370	0.78195	941.160	16.10	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	42.55990		0.04256		75.95370	0.07595	42.560	16.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	536.48420		0.53648		455.98460	0.45598	536.484	16.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	440.18420		0.44018		558.88460	0.55888	440.184	16.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	545.76740		0.54577		463.66470	0.46366	545.767	16.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	429.46740		0.42947		546.56470	0.54656	429.467	16.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	541.11020		0.54111		459.81060	0.45981	541.110	16.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	434.81020		0.43481		552.71060	0.55271	434.810	16.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.90630		10.90630		10.70710	10.70710		16.98	0.00	0	50.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.65290		1.65290		1.62130	1.62130		16.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,675.58950		0.16756		1,389.23840	0.13892	1,675.590	16.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	46.58950		0.00466		76.23840	0.00762	46.589	16.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,583.18900		0.15832		1,302.72100	0.13027	1,583.189	16.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	54.18900		0.00542		89.72100	0.00897	54.189	16.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,493.55660		0.14936		1,219.03360	0.12190	1,493.557	16.46	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	64.55660		0.00646		106.03360	0.01060	64.557	16.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	702.27370		0.07023		559.57030	0.05596	702.274	16.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	771.27370		0.07713		946.57030	0.09466	771.274	16.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66310		1.66310		1.63130	1.63130		16.36	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	789.56120		0.07896		631.65430	0.06317	789.561	16.36	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	658.56120		0.06586		818.65430	0.08187	658.561	16.36	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	744.80900		0.07448		594.58700	0.05946	744.809	16.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	713.80900		0.07138		881.58700	0.08816	713.809	16.47	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.10602		109.10602		109.08919	109.08919			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,883.98000		5.88398		5,900.81000	5.90081	5,883.980		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,893.98000		5.89398		5,910.81000	5.91081	5,893.980		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,903.98000		5.90398		5,920.81000	5.92081	5,903.980		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.25292		87.04871		9.18051	87.62605			0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,043.49000		2.04349		1,466.15000	1.46615	2,043.490		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,997.38000		75.99738		76,574.72000	76.57472	75,997.380		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.36669		84.49554		9.29178	85.08107			0.00	0	0.00
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	7,268.70000		7.26870		6,683.17000	6.68317	7,268.700		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	7,180.42000		7.18042		6,594.89000	6.59489	7,180.420		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Put	7,092.27000		7.09227		6,506.74000	6.50674	7,092.270		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			428.74300		428.74300		431.51000	431.51000			0.00	0	398.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	172,470.00000		17.24700		144,800.00000	14.48000	172,470.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	172,570.00000		17.25700		144,900.00000	14.49000	172,570.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	172,670.00000		17.26700		145,000.00000	14.50000	172,670.000		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	112,180.00000		11.21800		84,120.00000	8.41200	112,180.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.79200		434.79200		437.59800	437.59800			0.00	0	0.00
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	111,980.00000		11.19800		83,920.00000	8.39200	111,980.000		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	112,080.00000		11.20800		84,020.00000	8.40200	112,080.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			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 01/08/2013	Index Future			194.04700		194.04700		194.04300	194.04300			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			196.81100		196.81100		196.80700	196.80700			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			518.42100		518.42100		518.42100	518.42100			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.25000		94.75000		5.24000	94.76000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.31000		94.69000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.34000		94.66000		5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.47500		94.52500		5.42000	94.58000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.52000		94.48000		5.48000	94.52000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.72000		94.28000		5.70000	94.30000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.02000		93.98000		5.97000	94.03000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.31000		93.69000		6.26000	93.74000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.75	Put	13,333.46000		13.33346	12,384.06000	12.38406	13,333.460		14.22	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,454.15000		7.45415	6,828.49000	6.82849	7,454.150		14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.13784		120.09673	8.01028	121.23786			14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,880.00000		3.88000	4,398.51000	4.39851	3,880.000		14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,397.44000		7.39744	6,774.82000	6.77482	7,397.440		14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,916.10000		3.91610	4,437.64000	4.43764	3,916.100		14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,341.03000		7.34103	6,721.44000	6.72144	7,341.030		14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,844.11000		3.84411	4,359.58000	4.35958	3,844.110		14.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,551.43000		2.55143	2,512.97000	2.51297	2,551.430		13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,052.02000		13.05202	11,856.89000	11.85689	13,052.020		13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.22865		121.72292	8.09644	122.87959			14.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,576.04000		2.57604	2,537.55000	2.53755	2,576.040		13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,978.89000		12.97889	11,783.73000	11.78373	12,978.890		13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,600.81000		2.60081	2,562.29000	2.56229	2,600.810		13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,906.03000		12.90603	11,710.84000	11.71084	12,906.030		13.96	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 01/08/2013	Bond Future			274.99315		274.99315	274.96971	274.96971				0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	19,996.85000		19.99685	20,020.29000	20.02029	19,996.850			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	20,006.85000		20.00685	20,030.29000	20.03029	20,006.850			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	20,016.85000		20.01685	20,040.29000	20.04029	20,016.850			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 01/08/2013	Bond Future			5.65333		105.12830	5.54914	105.26838			1.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,882.62000		67.88262	68,022.70000	68.02270	67,882.620		2.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		2.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.74357		106.61147	5.61261	106.75357			1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	92.04000		0.09204	120.88000	0.12088	92.040		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,133.35000		1.13335	1,020.09000	1.02009	1,133.350		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	93.84000		0.09384	123.09000	0.12309	93.840		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,124.15000		1.12415	1,011.30000	1.01130	1,124.150		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	95.67000		0.09567	125.34000	0.12534	95.670		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,114.98000		1.11498	1,002.55000	1.00255	1,114.980		1.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	727.50000		0.72750	644.41000	0.64441	727.500		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	230.71000		0.23071	290.98000	0.29098	230.710		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	739.00000		0.73900	655.04000	0.65504	739.000		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	233.44000		0.23344	294.15000	0.29415	233.440		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	733.24000		0.73324	649.72000	0.64972	733.240		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.84110		103.63515	5.67005	103.77938			1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	236.19000		0.23619	297.33000	0.29733	236.190		1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	130.73000		0.13073	184.21000	0.18421	130.730		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	881.32000		0.88132	788.58000	0.78858	881.320		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	128.03000		0.12803	180.83000	0.18083	128.030		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	890.74000		0.89074	797.32000	0.79732	890.740		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	129.37000		0.12937	182.52000	0.18252	129.370		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	886.02000		0.88602	792.95000	0.79295	886.020		1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.00672		105.03848	5.76254	105.18470			1.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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 01/08/2013		Bond Future	203.77414	203.77414		202.97611	202.97611			0.00	0	44,020.00
R202	On 01/08/2013	222.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	222.99	Put	19,215.86000	19.21586	20,013.89000	20.01389	20.01389	19,215.860		0.00	0	0.00
R202	On 01/08/2013	223.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.00	Put	19,225.86000	19.22586	20,023.89000	20.02389	20.02389	19,225.860		0.00	0	0.00
R202	On 01/08/2013	223.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.01	Put	19,235.86000	19.23586	20,033.89000	20.03389	20.03389	19,235.860		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 01/08/2013		Bond Future	6.90123	107.97105		6.80247	108.33015		5.70	0.00	0	3,923.00
R203	On 01/08/2013	109.11	Call	94,757.85000	94.75785	95,116.95000	95.11695	94,757.850	94,757.850	5.90	0.00	0	0.00
R203	On 01/08/2013	109.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.90	0.00	0	0.00
R203	On 07/11/2013		Bond Future	7.03454	105.33487		6.92757	105.69911		5.66	0.00	0	0.00
R203	On 07/11/2013	5.71	Call	155.33000	0.15533	205.56000	0.20556		155.330	5.54	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	4,777.66000	4.77766	4,463.65000	4.46365	4,777.660	4,777.660	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	272.59000	0.27259	348.66000	0.34866	272.590	272.590	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	3,897.15000	3.89715	3,608.98000	3.60898	3,897.150	3,897.150	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	277.82000	0.27782	354.93000	0.35493	277.820	277.820	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	3,866.95000	3.86695	3,579.82000	3.57982	3,866.950	3,866.950	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	283.28000	0.28328	361.47000	0.36147	283.280	283.280	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	3,837.00000	3.83700	3,550.95000	3.55095	3,837.000	3,837.000	5.54	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	103,105.35000	103.10535	103,469.59000	103.46959	103,105.350	103,105.350	5.85	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.85	0.00	0	0.00
R203	On 06/02/2014		Bond Future	7.16988	106.74997		7.05401	107.11933		5.23	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	554.11000	0.55411	666.01000	0.66601	554.110	554.110	5.14	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	3,828.54000	3.82854	3,571.08000	3.57108	3,828.540	3,828.540	5.14	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	413.99000	0.41399	510.34000	0.51034	413.990	413.990	5.12	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	4,385.25000	4.38525	4,112.24000	4.11224	4,385.250	4,385.250	5.12	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	539.38000	0.53938	649.82000	0.64982	539.380	539.380	5.14	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	3,879.94000	3.87994	3,621.02000	3.62102	3,879.940	3,879.940	5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	546.71000	0.54671	657.87000	0.65787	546.710	546.710	5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	3,854.20000	3.85420	3,596.00000	3.59600	3,854.200	3,854.200	5.14	0.00	0	0.00
R203	On 08/05/2014		Bond Future	7.31465	104.03429		7.18877	104.40864		5.18	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	446.91000	0.44691	489.39000	0.48939	446.910	446.910	5.06	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	5,190.37000	5.19037	4,858.50000	4.85850	5,190.370	5,190.370	5.06	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,113.66000	2.11366	2,265.34000	2.26534	2,113.660	2,113.660	5.20	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	1,860.79000	1.86079	1,638.12000	1.63812	1,860.790	1,860.790	5.20	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	436.75000	0.43675	478.30000	0.47830	436.750	436.750	5.06	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	5,242.97000	5.24297	4,910.17000	4.91017	5,242.970	5,242.970	5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	441.80000	0.44180	483.82000	0.48382	441.800	441.800	5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	5,216.64000	5.21664	4,884.31000	4.88431	5,216.640	5,216.640	5.06	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013		Bond Future	7.11283	104.89809		7.00915	105.36686		7.91	0.00	0	25,172.00
R204	On 01/08/2013	110.75	Call	96,014.59000	96.01459	96,483.36000	96.48336	96,014.590	96,014.590	8.19	0.00	0	0.00
R204	On 01/08/2013	110.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	8.19	0.00	0	0.00
R204	On 07/11/2013		Bond Future	7.22937	106.37800		7.11891	106.85344		7.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Call	528.77000		0.52877		645.65000	0.64565	528.770	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,658.74000		4.65874	4,300.18000	4.30018	4,658.740	7.57	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	537.76000		0.53776	656.04000	0.65604	537.760	7.57	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	4,622.71000		4.62271	4,265.55000	4.26555	4,622.710	7.57	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	546.87000		0.54687	666.56000	0.66656	546.870	7.57	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	4,586.82000		4.58682	4,231.07000	4.23107	4,586.820	7.57	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,476.46000		1.47646	1,706.74000	1.70674	1,476.460	7.68	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	2,466.70000		2.46670	2,221.54000	2.22154	2,466.700	7.68	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			7.34196		103.77637	7.22447	104.25842		7.75	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	993.63000		0.99363	1,155.04000	1.15504	993.630	7.62	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	4,937.39000		4.93739	4,616.75000	4.61675	4,937.390	7.62	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	1,004.81000		1.00481	1,167.71000	1.16771	1,004.810	7.62	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	4,905.74000		4.90574	4,586.59000	4.58659	4,905.740	7.62	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	982.54000		0.98254	1,142.46000	1.14246	982.540	7.62	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	4,969.15000		4.96915	4,647.02000	4.64702	4,969.150	7.62	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			7.46566		105.18164	7.34037	105.67023		7.35	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	869.61000		0.86961	863.88000	0.86388	869.610	7.21	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	6,560.29000		6.56029	6,065.97000	6.06597	6,560.290	7.21	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	878.12000		0.87812	872.74000	0.87274	878.120	7.21	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	6,527.26000		6.52726	6,033.29000	6.03329	6,527.260	7.21	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	861.17000		0.86117	855.09000	0.85509	861.170	7.21	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	6,593.40000		6.59340	6,098.73000	6.09873	6,593.400	7.21	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 01/08/2013	Bond Future			5.40882		101.31773	5.24175	101.39115		0.66	0.00	0	0.00	
R206	On 01/08/2013	Bond Future	103.94	Call	30,319.62000		30.31962	30,393.04000	30.39304	30,319.620	0.71	0.00	0	0.00	
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.71	0.00	0	0.00	
R206	On 07/11/2013	Bond Future			5.56653		102.74713	5.14916	102.82165		0.39	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Call	18.11000		0.01811	33.60000	0.03360	18.110	0.37	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Put	246.38000		0.24638	187.35000	0.18735	246.380	0.37	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Call	18.39000		0.01839	34.05000	0.03405	18.390	0.37	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Put	244.86000		0.24486	186.00000	0.18600	244.860	0.37	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	18.67000		0.01867	34.50000	0.03450	18.670	0.37	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	243.35000		0.24335	184.66000	0.18466	243.350	0.37	0.00	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.35651		99.88792	7.23280	100.51400		9.39	149,831,880.00	1,500	23,668.00	
R207	On 01/08/2013	Bond Future	106.18	Call	92,316.73000		92.31673	92,942.81000	92.94281	92,316.730	9.76	0.00	0	0.00	
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.76	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			7.46575		101.29716	7.33523	101.93213		9.14	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Call	783.00000		0.78300	959.17000	0.95917	783.000	9.02	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	4,631.18000		4.63118	4,172.38000	4.17238	4,631.180	9.02	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	795.30000		0.79530	973.44000	0.97344	795.300	9.02	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	4,592.72000		4.59272	4,135.89000	4.13589	4,592.720	9.02	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	807.74000		0.80774	987.85000	0.98785	807.740	9.02	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	4,554.44000		4.55444	4,099.58000	4.09958	4,554.440	9.02	0.00	0	0.00	
R207	On 06/02/2014	Bond Future			7.57178		99.01846	7.43425	99.66215		9.02	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	1,115.28000		1.11528	1,323.49000	1.32349	1,115.280	8.87	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	5,480.19000		5.48019	5,044.71000	5.04471	5,480.190	8.87	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Call	1,089.55000		1.08955	1,294.50000	1.29450	1,089.550	8.87	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Put	5,552.82000		5.55282	5,114.08000	5.11408		5,552.820	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,102.36000		1.10236	1,308.94000	1.30894		1,102.360	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,516.43000		5.51643	5,079.32000	5.07932		5,516.430	8.87	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68903	100.35925		7.54384	101.01175			8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	923.28000		0.92328	940.73000	0.94073		923.280	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,824.86000		7.82486	7,189.81000	7.18981		7,824.860	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	904.95000		0.90495	921.30000	0.92130		904.950	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,903.83000		7.90383	7,267.68000	7.26768		7,903.830	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	914.08000		0.91408	930.98000	0.93098		914.080	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,864.30000		7.86430	7,228.70000	7.22870		7,864.300	8.62	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 01/08/2013	Bond Future			7.43408	98.41032		7.31528	99.08038			10.32	0.00	0	18,125.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,365.85000	89.36585		90,035.91000	90.03591	89,365.850	10.69	0.00	0	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.69	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future			7.53501	96.40284		7.41047	97.08240			10.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	911.44000	0.91144		1,118.90000	1.11890	911.440	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,066.61000	5.06661		4,594.51000	4.59451	5,066.610	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	925.60000	0.92560		1,135.26000	1.13526	925.600	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,023.54000	5.02354		4,553.64000	4.55364	5,023.540	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	939.91000	0.93991		1,151.79000	1.15179	939.910	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,980.67000	4.98067		4,512.99000	4.51299	4,980.670	10.57	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,342.17000	2.34217		2,718.08000	2.71808	2,342.170	10.73	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,532.60000	2.53260		2,228.95000	2.22895	2,532.600	10.73	0.00	0	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,114.63000	6.11463		5,642.50000	5.64250	6,114.630	10.12	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future			7.63048	97.69791		7.50017	98.38682			10.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,297.52000	1.29752		1,515.50000	1.51550	1,297.520	10.12	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,073.59000	6.07359		5,602.66000	5.60266	6,073.590	10.12	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,312.52000	1.31252		1,532.23000	1.53223	1,312.520	10.12	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,032.72000	6.03272		5,563.52000	5.56352	6,032.720	10.12	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,282.65000	1.28265		1,499.43000	1.49943	1,282.650	10.12	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,041.20000	1.04120		1,044.45000	1.04445	1,041.200	10.08	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,738.60000	8.73860		8,043.57000	8.04357	8,738.600	10.08	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future			7.73033	95.62425		7.59386	96.32253			10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,051.84000	1.05184		1,055.63000	1.05563	1,051.840	10.08	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,693.23000	8.69323		7,998.74000	7.99874	8,693.230	10.08	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,062.56000	1.06256		1,066.91000	1.06691	1,062.560	10.08	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,647.96000	8.64796		7,954.03000	7.95403	8,647.960	10.08	0.00	0	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 01/08/2013	Bond Future			8.64531	78.53937		8.57219	79.12922			20.82	157,078,740.00	2,000	18,298.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,590.26000	68.59026		69,180.11000	69.18011	68,590.260	21.46	0.00	0	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000		0.00000	0.00000	0.000	21.46	0.00	0	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	288.95000	0.28895		392.53000	0.39253	288.950	20.61	0.00	0	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,748.54000	5.74854		5,262.27000	5.26227	5,748.540	20.61	0.00	0	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future			8.81576		103.06130		8.74265	103.84923			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	11,503.25000		11.50325	10,715.32000	10.71532	11,503.250	0.00		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,373.70000		11.37370	10,585.77000	10.58577	11,373.700	0.00		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,244.40000		11.24440	10,456.47000	10.45647	11,244.400	0.00		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		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,168.39000		12.16839	11,369.32000	11.36932	12,168.390	0.00		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.90446		100.09437		8.82898	100.89344			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,426.79000		12.42679	11,627.72000	11.62772	12,426.790	0.00		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		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,297.46000		12.29746	11,498.39000	11.49839	12,297.460	0.00		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780			13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	404.81630		0.04048	407.22870	0.04072	404.816	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	326.81630		0.03268	329.22870	0.03292	326.816	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	357.31100		0.03573	359.75610	0.03598	357.311	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	379.31100		0.03793	381.75610	0.03818	379.311	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	315.64510		0.03156	318.10510	0.03181	315.645	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	437.64510		0.04376	440.10510	0.04401	437.645	13.73		0.00	0	0.00

Total for Derivatives : **318,497,155.00** **56,226** **2 176 544.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.11009				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.70000		106.76147	6.70000	106.70413				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.20050				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.16500		107.65958	8.16500	107.58937				0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.76539				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.88697				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.95237	8.00000	47.92171				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.03000		97.99051	9.03000	97.91998				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.05000		103.92314	7.05000	103.86446				0.00	0	3,500,000.00
AB07	On 07/03/2014	Spot Bond			6.68000		104.28368	6.68000	104.22783				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000	0.00000	101.24988				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.46500		107.64043	8.46500	107.56770				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000	0.00000	100.19357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.60000	137.07084		0.60000	137.01243			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	129.84395		2.31000	259.30394			0.00	0	1,200,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73720			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75376			0.00	50,000,000	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92527			0.00	0	1,700,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30989			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.32373			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.33283			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.31000	110.10981		7.31000	110.04538			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.50870			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.28000	105.14491		7.28000	105.08363			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11346			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14096			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.88004			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.92565			0.00	0	900,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.91863			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19795			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30309			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.38000	105.15818		6.38000	105.10377			0.00	0	25,883,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.79861			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.68953			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.39019		5.05000	130.28800			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.98000	125.23470		2.98000	125.15726			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.74689		2.55000	116.67861			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.95000	100.97407		3.95000	100.90325			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.76500	119.44798		10.76500	111.61217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.69846			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10130			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.10763			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.19436			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.85000	109.86250		3.85000	109.78671			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	27.57637		100.00000	27.37644			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	161.98925		2.05000	161.90105			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	151.91690		2.76000	151.82545			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	163.92662		2.08000	163.83698			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.27000	162.00171		2.27000	161.91062			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.76125	71.10777		7.76125	71.05786			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.76125	71.10777		7.76125	71.05786			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	15.92076		84.61000	15.84074			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.54000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.26720			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.23000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	42.54682		100.00000	42.30512			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.50000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.37000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.13000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.83324			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.51000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.82000	103.02866		6.82000	102.97205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.31000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.68000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13907			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.84000		117.51332		6.84000	117.44892			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	110.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52509			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.35000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.71000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.53019		2.64000	100.12290			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		98.41903		2.79000	143.20880			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.87000		109.20436		2.87000	184.65827			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
ABN65	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	114.26000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.03000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.06000		92.20692		9.06000	94.34320			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
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.33000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.71000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.75000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	103.38941			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.46000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond		9.27000	88.70747		9.27000	88.73493			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		100.00000	10.62682		100.00000	10.55149			3,960,000,000,000.00	39,600,000	39,600,000.00
ABN80	On 31/03/2021	Spot Bond		100.00000	7.02016		100.00000	6.92379			10,000,000,000,000.00	100,000,000	50,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.06500	109.98691		8.06500	109.91603			0.00	0	2,016,000.00
ABS5	On 01/05/2015	Spot Bond		6.85000	103.95348		6.85000	103.89642			34,914,450,000.00	5,097,000	4,982,000.00
ABS6	On 01/06/2020	Spot Bond		8.60000	98.76576		8.60000	98.69762			0.00	0	1,466,000.00
ABS7	On 11/09/2026	Spot Bond		9.47000	97.83782		9.47000	97.76405			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.30000	107.83620		7.30000	107.77319			43,800,000,000.00	6,000,000	6,000,000.00
ABSI1	On 11/06/2014	Spot Bond		4.00000	124.43105		4.00000	124.34372			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.30000	127.50732		1.30000	127.44566			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	131.90324		2.12000	263.42048			0.00	0	400,000.00
ABSI3	On 31/01/2017	Spot Bond		0.54001	124.33639		0.54001	127.05591			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.98000	123.45898		1.98000	125.87082			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.97858			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.92357		100.00000	29.70663			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.78356			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.78356			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.00000	108.92241		11.00000	108.82738			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15004			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.50546		100.00000	1.49455			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18118			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62225			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.27350			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.97327		100.00000	8.90821			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.27107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.11890			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.57352	11.00000	57.52416			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	8.97327	100.00000	8.90821			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.85517			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.08038			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
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30344			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31824			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.35168			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30331			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31340			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31784			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.28266			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.28266			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.30380			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.29526			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.30380			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.26152			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.24368			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28954			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28526			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.17621			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30740			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.31728			0.00	0	14,000,000.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.32130			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.31325			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.26501			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29528			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.87897			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.99000	105.24607		8.99000	105.31201			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.27115			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.25000	104.90793		7.25000	104.84602			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22910			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.41547			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.17836			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	101.26686			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.52131		100.00000	4.49135			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.10734		100.00000	6.06710			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.47072			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.09060			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.13791			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.30327			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83215			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83215			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.26686			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29315			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29073			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.45385			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62405			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.45386			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08490			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.02898			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.40348			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76390			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17123			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.30450			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38662			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.25127			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29821			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.97716			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26588			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25898			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27237			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29740			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28324			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26710			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27156			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.02715	10.23000	102.94339			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26913			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37621			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68944			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25197			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.10500	103.61193		9.10500	103.53634			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29612			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.73059		1.75000	107.79549			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27115			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27178			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28714			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29711			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27716			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.27197			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29512			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28514			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30707			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28714			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29911			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87997			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.29512			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28898			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30602			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.31126			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.24259			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26897			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27505			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.31256			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.30627			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32894			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28913			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32576			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32695			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32894			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.03858			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.31304			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.31304			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.79474			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.59307			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26918			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26638			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.11572			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.77558			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24613			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.37021			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.22145	100.00000	6.17635				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78954			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88039			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94087			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58124			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.79424			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.25409			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.70000	98.57707		7.70000	98.51361			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.66233			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.96184			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.32500	103.79763		8.32500	103.72864			0.00	0	1,483,000.00
AIR02	On 30/04/2023	Spot Bond	8.91000	120.04313		8.91000	119.95739			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.45792		100.00000	39.17185			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.95000	112.93453		6.95000	112.87165			71,404,300,000.00	10,274,000	10,841,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	47.05483		100.00000	46.70995			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.62488		100.00000	13.53461			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	148.52200		3.04000	148.42924			0.00	0	400,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.68984		4.55000	129.05424			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.35399			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.42417			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44295			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39899			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14635			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.57500	107.67731		8.57500	107.60323			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38982			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45016			0.00	0	1,800,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	82.55730		100.00000	82.01417			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.12187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2		On 02/10/2015	Spot Bond		7.02500	112.52279	7.02500	112.45912			0.00	0	100,000.00
BAW3		On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.02111			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.32189			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond		6.48500	102.89360	6.48500	102.83945			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.01511			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond		7.26000	104.00127	7.26000	103.94049			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond		8.51500	107.58765	8.51500	107.51414			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.15539			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond		10.74824	104.48156	10.74824	102.65043			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond		10.74378	101.68840	10.74378	100.97881			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.77742	101.56259	10.77742	100.90809			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.10979			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.80812	101.32397	10.80812	100.82121			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.72720	100.42678	11.72720	100.30870			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.11250			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.11250			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.11256			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		10.99824	100.25204	10.99824	100.12847			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.92052	102.93994	10.92052	100.92313			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.74378	101.68840	10.74378	100.97881			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.86854	101.79133	10.86854	101.11614			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.06395	94.54275	10.06395	100.62289			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.10659			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.10480			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.10480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.09903			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00203			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.50157	100.25152		10.50157	100.12995			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.29000	99.63623		11.29000	99.51376			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	65.25247		10.22500	96.83471			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.07667			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.09647			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.46591		12.22500	100.12472			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.10322			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.97500	62.78033		10.97500	97.12372			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10007			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10270			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10270			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	98.48990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.09882			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.07529			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.74824	104.37490		13.74824	102.63246			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.03584	101.14551		15.03584	101.03329			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.94507	101.12210		13.94507	100.65849			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.13650			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.13650			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.13650			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.14166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		8.94861	100.00000	8.89778				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.05619	100.00000	18.91804				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.34328	100.00000	17.21754				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.70573	100.00000	10.62812				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.70573	100.00000	10.62812				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.94374	100.00000	12.84989				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.21553	100.00000	11.13421				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.04886	100.00000	61.69636				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.22782				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.11267				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.11536				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		95.80052	100.00000	95.05208				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.70845	2.02000	168.04283				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.83000		96.73773	7.83000	143.96253				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.83000		98.01652	7.83000	144.22567				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.21500		100.97236	8.21500	100.90575				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.30409				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.88954				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
BD311B	On 04/07/2013	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	101.11758				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.54656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27882			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	59.36432		100.00000	58.93393			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	101.89664		100.00000	101.09007			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.72500	99.62105		7.72500	99.55951			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.41943			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33917			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36949			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47053			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57155			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85410			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.65634		100.00000	6.60755			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13952			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20248			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.22946			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23846			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34634			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49012			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.51105		100.00000	6.46333			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.51105		100.00000	6.46333			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29667			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32201			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32892			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.11500	104.87540		8.11500	104.80741			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34963			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.72029	100.00000	3.69332				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.72029	100.00000	3.69332				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.50500	108.05217	6.50500	107.99486				62,070,287,175.00	9,541,935	16,648,645.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.03817				0.00	10,000,000	17,100,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.58101				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.13012				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.43453				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.69244				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.10595	100.00000	7.05443				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.83189				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.69486				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73495				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.80773				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.10979				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.60970				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29538				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.18209	100.00000	10.10827				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.08000	109.66693	7.08000	109.60475				0.00	0	1,373,000.00
CBL08	On 02/11/2016	Spot Bond	9.16500	116.37980	9.16500	116.29481				0.00	0	174,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.87747				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.25879				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86500	105.83750	8.86500	105.76269				0.00	0	7,581,000.00
CBL12	On 06/09/2018	Spot Bond	10.88500	105.46556	10.88500	105.37447				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.68797				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.13500	106.67918	11.13500	106.58343				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.17699				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05500		102.51883	9.05500	102.44484				0.00	0	1,967,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.13156				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.57500		101.87859	11.57500	101.78363				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.21555				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.55322				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.09253				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.78500		77.40959	9.78500	95.06543				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.66000		118.85542	9.66000	118.76354				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.51000		114.92485	9.51000	114.83736				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.95000		119.27683	8.95000	119.19173				0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.71130				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41500		104.74971	11.41500	104.65496				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.17348				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.21256				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.66107				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	103.06390				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.66470				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.77884				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.57761				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.56025				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.27512				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.26094				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.65200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.85546			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.81604			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.86386			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.28929			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.56000	104.84044		10.56000	104.75143			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.14000	103.36418		8.14000	103.29619			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17497			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37636			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.69201			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.69201			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09952			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.17016		100.00000	21.01667			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	20.99832		100.00000	20.84607			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30334			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.63778		100.00000	67.14741			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	65.98067		100.00000	65.49708			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.87995			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42759			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.18778		10.11000	100.10726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42759			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94765			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64159			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65642			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	101.02749		2.76000	112.72254			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	109.65944		3.14000	112.71557			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.89707		8.25000	102.82928			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42759			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42759			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.72148		3.10000	112.30910			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.46333		2.40000	112.06911			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43770			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41275			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88454			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88284			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.90000	103.64776		7.90000	103.58195			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89701			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89864			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40875			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42003			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.95000	103.82006		7.95000	103.75374			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.95000	103.82006		7.95000	103.75374			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.66836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.00000	102.67688		8.00000	102.61089			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31142			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.34609			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.39072			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.39072			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	61.87690		100.17539	61.42759			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46194			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.94714			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31621			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76248			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.81594			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.44044		9.35000	103.36214			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.44044		9.35000	103.36214			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70863			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.71075			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.29256			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.37099			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26653			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16240			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16240			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16240			0.00	9,130,000	9,130,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16240			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16240			0.00	9,130,000	9,130,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16678			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17391			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17391			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17391			0.00	12,000,000	12,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17391			0.00	4,000,000	4,000,000.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17391			0.00	8,000,000	8,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17512			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.90500	105.98360		8.90500	105.90835			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36653			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79510			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28258			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28258			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26275			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35786			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.19084			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41818			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28315			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28115			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28925			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.80765			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93340			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.86736			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28844			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39031			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.25215			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14388			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27316			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31901			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31901			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31901			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31901			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.07310			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.69469			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20173			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20173			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19932			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08955			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19932			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90800			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.33442			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08958			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08958			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08851			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.39534		100.00000	6.34898			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.32297			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.10628			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.34000	96.22859		10.34000	96.59851			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.86000	95.62182		10.86000	98.19549			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08429			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.33370			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.07827			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39941			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.42377			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.81778		8.80500	101.55739			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28913			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65107			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30388			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30985			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.33291			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.89199			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24731			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24731			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24731			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.32954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23699			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.25505		100.00000	27.07249			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.25505		100.00000	27.07249			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.12288		7.01000	36.72168			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	145.46099			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
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00069		100.00000	0.00069			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00069		100.00000	0.00069			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.21500	100.97236		8.21500	128.29528			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.83000	32.75476		7.83000	143.96253			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.83000	33.14265		7.83000	144.22567			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	83.97510			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	83.83809			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90280			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90280			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.31542			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.29284			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29734			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.75920			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29512			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39941			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.26558			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.45000	113.15714		8.45000	109.57544			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.51500	102.71126		8.51500	102.64109			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.69500	116.83740		9.69500	116.74676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond		7.90000	107.15346		7.90000	107.08543			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.28500	111.20768		9.28500	111.12543			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.65000	99.00201		9.65000	98.92557			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.56000	99.98173		10.56000	99.89743			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.56000	92.66426		10.56000	92.58612			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.68405			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.71784			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59173			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14800			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.60994			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.32500			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.14500	93.98075		12.14500	92.14903			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.53915		100.00000	11.43140			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.09315			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.79000	97.98564		7.79000	98.94409			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.96829			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		100.00000	1.12989		100.00000	1.05149			0.00	0	100,000,000.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.05032			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05296			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.04751			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.90000	104.08553		6.90000	104.02706			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.70000	122.73010		6.70000	122.66381			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.95000	111.50313		7.95000	111.43112			484,202,700.00	60,906	48,292,906.00
DV23	On 27/02/2023	Spot Bond		8.32000	114.58663		8.32000	114.50925			519,101,440.00	62,392	87,851,392.00
E170	On 01/08/2020	Spot Bond		7.61000	137.57979		7.61000	137.49466			0.00	0	18,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	105.76547				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.84984				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.92089				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.96785				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.65889				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99979	0.00010	130.41658				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		112.72718	2.22000	112.66436				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000		99.75260	2.27000	99.69663				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.13500		111.97793	9.13500	111.89508				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.03500		112.62547	9.03500	112.54436				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.61000		104.66905	9.61000	104.58899				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.14000		93.81611	10.14000	96.51921				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.82584				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.94581				0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.65774				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		54.66520	100.00000	54.26888				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		57.52170	100.00000	57.10467				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		91.44363	100.00000	90.77939				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		87.00508	100.00000	86.40366				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.45356	3.00000	127.37455				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.86000		103.82479	10.86000	103.73532				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.53793				0.00	0	2,600,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.52696				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.91999				0.00	28,200,000	14,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.49500	84.33256		9.49500	98.87309			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02551			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93903			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91314			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04545			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.01204			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83245			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.86579			0.00	3,940,000	1,970,000.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89249			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.83645			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.88012			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.34000	105.52682		6.34000	105.47285			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.27500	109.83715		7.27500	109.77284			15,008,317,725.00	2,062,999	253,992,999.00
ES23	On 25/01/2023	Spot Bond		7.86000	118.70669		7.86000	118.63088			606,862,740.00	77,209	247,639,000.00
ES26	On 02/04/2026	Spot Bond		8.39500	97.84638		8.39500	97.78045			906,492,100.00	107,980	52,125,980.00
ES33	On 15/09/2033	Spot Bond		9.22000	86.69244		9.14500	87.23050			1,420,811,220.00	154,101	896,005,101.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78196			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.43936			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16703			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.02880			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.34185			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.04050		100.00000	11.95321			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.71701		100.00000	11.63206			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.99845			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.10928			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17157			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.95000	105.09300		6.95000	105.03447			153,325,235,750.00	22,061,185	20,311,395.00
FRB05	On 21/12/2018	Spot Bond		8.97500	98.37337		8.97500	98.30261			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40030			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40023			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.39128			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.79982			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.77500	105.49872		10.77500	105.40800			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.64169			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	77.64620		100.00000	77.10547			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond		0.00000	100.00000		0.00000	103.49730			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.08000	124.15820		2.08000	124.92252			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	131.57549		2.15000	262.76531			0.00	0	500,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.65639		2.77000	143.55440			0.00	0	1,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.76000	111.00475		2.76000	187.70431			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.11000	116.92837		7.11000	116.86180			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.06996		100.00000	31.85866			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.06996		100.00000	31.85866			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.12000	56.12912		8.12000	55.40393			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50400	35.82376		9.50400	34.92001			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.58153		9.74000	33.67544			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	82.40566		100.00000	81.85872			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.50310			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31370			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20766			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20766			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.80587			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18614			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35585			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44729			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30340			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33650			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.38438			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44042			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32894			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40411			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43755			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31185			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.54556			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48417			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32297			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29970		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38281			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34561			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36937			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43480			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40293			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45403			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48221			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43362			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41986			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37530			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36818			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46422			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45834			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44226			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46500			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39307			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.10405		100.09221	11.02348			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28994			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48729			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35397			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39992			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.10566			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38104			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32834			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	100.33241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30053			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30508			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41002			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.06412			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39392			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.06412			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.38159			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29911			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.93621		13.22500	106.31563			529,000,000,000.00	40,000,000	40,000,000.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27996			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.06199			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.06199			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28036			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.43241			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.29472			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	87.84175		3.59500	90.96414			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30906			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30906			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.94947			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08429			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.49468			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61604			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.58164			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32755			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.53671			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.65291			0.00	0	0.00
FRC55		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27719			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34904			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.32000	121.47068		3.32000	113.81934			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33397			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33760			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.30000	110.85062		3.30000	113.98918			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.88010	98.95163		0.88010	118.41948			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.32000	107.71701		3.32000	113.81934			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.86001	106.42106		1.86001	121.49913			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.93010	106.95731		1.93010	123.34452			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53532			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.13072		100.00000	20.97752			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56748			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49397			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	110.93012		4.73000	110.84578			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50311			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28716			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33159			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44187			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39115			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29328			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45736			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29291			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.58693			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.52008			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.25295			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.19446		100.00000	8.13505			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.88871			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.46000	102.62476		10.46000	101.70391			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.84535			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.27000	102.89431		7.27000	101.98622			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.66136			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.09525			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.27840			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.50321			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.64426			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.00000	139.06512		4.00000	138.96778			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.76179			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	103.27271			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85984			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.06157			0.00	18,000,000	9,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.01744			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.32116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.85293			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	126.15094		2.66000	251.92168			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	131.46646		2.16000	262.54735			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	123.89444		2.88000	247.41109			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.45000	103.50414		2.45000	121.48427			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.25764			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.98000	122.08811		1.98000	122.02211			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52550			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94590			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.37428			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.14149			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20696			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.69830		2.97000	89.64255			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.87712		100.00000	0.87076			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.43352		104.97509	13.33182			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.03962			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.45656		101.07593	17.32878			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.74755		100.44759	9.67660			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.34938			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.91220		100.76967	15.79605			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.17200			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.09965			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.46495			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01788			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.59000	98.07806		2.59000	98.02038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.10635			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33520			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05772			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.31000	97.62145		2.31000	103.52772			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.07996			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.34000	97.27521		2.34000	103.21283			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.80543			0.00	0	0.00
FRS89		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.39315			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.36000	129.27309		2.36000	327.18187			0.00	0	0.00
FRS91		On 13/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.30993			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.91500	105.79892		5.91500	105.74866			100,265,165,000.00	16,951,000	17,719,000.00
FRX15		On 14/03/2015	Spot Bond	6.15000	106.84428		6.15000	106.79153			59,234,340,000.00	9,631,600	14,326,000.00
FRX16		On 15/09/2016	Spot Bond	7.17000	104.81162		7.17000	104.75144			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.63500	105.68867		7.63500	105.62413			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	7.81500	112.93204		7.81500	112.86109			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.44000	104.01231		8.44000	103.94223			0.00	0	1,528,000.00
FRX23		On 28/02/2023	Spot Bond	9.36000	92.13398		9.36000	92.56665			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.46000	109.69888		9.46000	109.61579			0.00	0	0.00
FRX31		On 21/02/2031	Spot Bond	10.18000	98.05485		10.18000	97.97420			0.00	0	0.00
FRX45		On 14/04/2045	Spot Bond	10.06500	82.22321		10.06500	82.15706			0.00	0	0.00
FTG1		On 05/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86962			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00553			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91037			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.86500	104.20107		8.86500	104.12702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.96468				0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.94050				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.94159				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.69652				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.89903				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.82691				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.60982				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.52311				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	99.92380				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	99.89936				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.20585				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.23483				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.29084				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.06468	100.00000	3.04438				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.36035				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.45684				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.45899				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.63701				0.00	20,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.82777				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.31270				0.00	7,000,000	7,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.63379				0.00	3,000,000	8,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.43608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12841			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.21873			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.38732			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.40360			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.15630			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.15037			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93195			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	101.22418			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.22418			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	107.06343		100.00000	106.21597			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.39302			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.43505			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.48988	104.25302		7.48988	101.62362			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.28962			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.44563			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.50867			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.84311	104.31475		7.84311	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.37414			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.54030			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.60331			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.29401	104.40034		8.29401	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.67395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.66652			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.71897			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.82424			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.24462			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50843			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.80224			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.79407			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.76000		114.91187		7.76000	114.83939			84,878,880,000.00	10,938,000	39,950,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000		134.00192		1.93000	267.61582			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.91000		137.12866		1.91000	268.06208			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.12000		105.23339		9.12000	105.15564			0.00	0	12,836,000.00
HWAY35	On 31/07/2035	Spot Bond	9.11500		105.29963		9.11500	105.22187			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		110.22887		1.70000	110.17183			367,525,864,500.00	216,191,685	807,753,000.00
I2038	On 31/01/2038	Spot Bond	2.39000		104.27471		2.40000	104.02211			12,173,407,640.00	5,093,476	706,206,356.00
I2050	On 31/12/2050	Spot Bond	2.52000		105.42746		2.52000	105.36617			11,392,164,000.00	4,520,700	280,777,980.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.00000		108.52035		7.00000	108.45949			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.81418			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.63859			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.42402			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.82520			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.77500		104.02247		6.77500	103.96598			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.50000		107.76267		7.50000	107.69801			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21500		109.89025		8.21500	109.81815			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.70500		103.10960		6.70500	103.05388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26840			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78837			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.85000	109.95780	3.85000	109.88158			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.32000	105.78792	7.32000	105.72491			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.06101			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.12964			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.70001	106.16554	0.70001	126.36663			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.05000	106.67167	2.05000	125.20616			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00943			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.41460			0.00	0	800,000.00
IBL39		On 02/04/2018	Spot Bond	7.91500	105.60479	7.91500	105.53762			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48003			0.00	0	800,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08720			0.00	0	2,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.87355			0.00	10,000,000	5,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.40500	98.62164	8.40500	98.55511			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.85000	92.06379	8.85000	91.99775			0.00	0	821,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54278			0.00	204,000	5,051,000.00
IBL49		On 02/04/2018	Spot Bond	8.01500	85.48547	8.01500	99.22594			0.00	0	1,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00201	100.00000	0.00200			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.08531	5.00000	101.04439			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.08531	5.00000	101.04439			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.17888	5.00000	102.13708			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.08531	5.00000	101.04439			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.25625	4.00000	101.22357			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96425			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.09588			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.00000	111.65361		9.00000	111.57307			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08272			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08272			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.02558			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.73016		100.00000	7.67411			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	102.16256			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.76931			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.55918			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00000	102.60487		9.00000	102.53126			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.61258			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.79463			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.98851			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.38629			0.00	1,000,000	500,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.28041		100.00000	4.23767			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.26571		5.40000	99.22199			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.16376		5.40000	99.12014			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	89.24205		100.00000	88.59223			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	83.71560		100.00000	83.14351			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	98.74673		5.45000	98.64492			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	78.66379		100.00000	78.15846			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	77.49469		100.00000	77.00422			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	76.35983		100.00000	75.88358			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	75.25773		100.00000	74.79508			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	74.18699		100.00000	73.73737			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	73.14629		100.00000	72.70916			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	72.13439		100.00000	71.70923			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	71.15010		100.00000	70.73643			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	70.19231		100.00000	69.78967			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	69.25996		100.00000	68.86792			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.00062			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	94.31525		100.00000	93.58974			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.09379			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.74824	103.34914		10.74824	101.97213			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.74824	100.83659		10.74824	100.47547			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.65687			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23174			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.69195		6.50000	101.63864			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31901			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.12322			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.55989			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.16424		100.00000	22.99630			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	14.82511		100.00000	14.71763			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69575			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69575			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80311			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91070			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.40994			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.55271			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.58393			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.41439			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36870			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.24609			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.23158			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.29418			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.22548			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31840			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.55271			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.35671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.21918			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.06077			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11591			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11591			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.51206			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	62.57808		100.00000	62.12438			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.09903			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.07376			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64826			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45326			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48644			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50860			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.01000	104.57096		8.01000	104.50367			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.73000	104.07202		6.73000	104.01588			0.00	0	248,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64828			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.46500	107.27438		8.46500	107.20191			0.00	0	15,640,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89567			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24127			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.18000	104.64940		8.18000	104.58065			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.61523			0.00	0	1,300,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.62559			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	Nominal Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.14000	98.29050		3.14000	115.35844			0.00	0	3,600,000.00
IV019		On 31/03/2028	Spot Bond	3.95000	92.92344		3.95000	124.73719			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.58112			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.02014			0.00	0	800,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.88013			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.48408			0.00	0	700,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.16862			0.00	0	5,300,000.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.22006			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	89.29828		3.70000	90.01670			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	89.22383		3.70000	95.50933			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.53008			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.70196			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37327			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.47500	110.71350		11.47500	110.61284			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.60669			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.95000	91.93728		3.95000	124.73719			0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
IVA327		On 04/07/2013	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA328		On 11/07/2013	Spot Bond	5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA330		On 25/07/2013	Spot Bond	5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA331		On 01/08/2013	Spot Bond	5.35000	99.64945		5.35000	99.56220			0.00	0	0.00
IVA332		On 08/08/2013	Spot Bond	5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA333		On 15/08/2013	Spot Bond	5.35000	99.44610		5.35000	99.35920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	98.71762		5.45000	98.63039			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	70.87379		100.00000	70.46332			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	69.92337		100.00000	69.52381			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	68.99811		100.00000	68.60902			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.03757			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23026			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23955			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.15713			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01612			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.07317			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.02762			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88730			0.00	0	2,000,000.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.79720			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.76937			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.86129			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.63220			0.00	0	0.00
IVF002		On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.99976			0.00	0	0.00
IVF073		On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.05122			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	90.86420		100.00000	90.19608			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	60.78776		100.00000	60.34222			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	57.45207		100.00000	57.03554			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	57.67489		100.00000	57.13637			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	55.39951		100.00000	55.08479			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.26200			0.00	0	0.00
JDG02		On 20/02/2016	Spot Bond	100.00000	9.67398		100.00000	9.60384			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	31.37279		100.00000	31.14286			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82234			0.00	94,000,000	47,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	9.65054		100.00000	9.58057			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.81202			0.00	50,000,000	40,000,000.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	39.25989		100.00000	38.89332			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.68193			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47919			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.21000	146.56322		8.21000	146.46713			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.64668			0.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74575			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.56500	100.01925		8.56500	99.94976			0.00	0	3,880,000.00
LGL03	On 03/04/2018	Spot Bond	8.61500	67.05834		8.61500	98.18777			0.00	0	300,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.98534		8.00000	100.92079			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61088			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.25000	99.57132		11.25000	99.48202			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66986			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.99925			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.91175			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.91149			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.71383			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.45921			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.04614			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.81972			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.00491			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.95163			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36992			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42185			0.00	0	5,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.34179			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.43898			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.10920			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31745			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.31238			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.98812		100.00000	64.51180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000		61.86080	100.00000	61.41230				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		65.91631	100.00000	65.43318				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		35.15585	100.00000	34.90097				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.33760	100.00000	30.11765				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		8.92984	100.00000	8.86510				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		21.80137	100.00000	21.64331				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		92.40506	100.00000	91.70854				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		80.57395	100.00000	80.04386				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.32500		105.22901	8.32500	105.15868				0.00	0	411,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.43621				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.37096				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.40356				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.55942				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.57149				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.63177				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.70000		104.69784	7.70000	104.63302				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.39500		104.16539	8.39500	104.09558				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.11000		105.32271	9.11000	105.24625				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02000		104.95781	6.02000	104.90679				12,040,000,000.00	2,000,000	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.25482				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.26495				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.20000		105.41687	9.20000	105.33873				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		105.32834	7.15000	105.26804				0.00	0	24,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.65213				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.62500		101.41699	8.62500	101.34683				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.62363				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32500		101.39001	8.32500	101.32225				0.00	0	3,391,000.00
MTN02	On 13/07/2014	Spot Bond	6.50000		108.51668	6.50000	108.45917				0.00	0	3,566,000.00
MTN03	On 13/07/2015	Spot Bond	7.20000		108.53145	7.20000	103.79515				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.27000		111.16720	8.27000	106.03663				0.00	0	1,728,000.00
MTN05	On 28/10/2013	Spot Bond	5.68500		102.11860	5.68500	102.07173				0.00	0	10,000,000.00
MTNC16	On 09/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.94358				0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.70381				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.67448	100.00000	6.62609				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.17683	100.00000	0.17554				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.98824	100.00000	6.93757				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.07381	100.00000	7.02253				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.50209	100.89771	6.45458				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.58815	100.61875	6.54012				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	100.83837				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.84684				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.86803				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.88227				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.89780				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.91191				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.91882				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.00385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10275			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.17683		100.00000	0.17554			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.17683		100.00000	0.17554			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.50000	99.57677		8.50000	99.50922			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.63532			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.54508			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92932			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.63325			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15520			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.69029			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.80000	110.78068		6.80000	110.72031			103,360,000,000.00	15,200,000	15,163,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74600			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.57500	116.99304		8.57500	116.91299			0.00	0	2,177,000.00
NBK4	On 28/10/2024	Spot Bond		10.38500	32.72069		10.38500	32.69412			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.25000	106.08821		7.25000	106.02631			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45606			0.00	0	400,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.54006			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.56500	103.64963		6.56500	103.59506			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57409			0.00	22,400,000	25,600,000.00
NBK9A	On 23/03/2016	Spot Bond		7.45000	107.30953		7.45000	107.24556			0.00	0	781,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19657			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76364			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14389			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94416			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.81219			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61345			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	83.77554			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57863			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.32357			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.44947			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25758			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.80506			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	79.80289			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.61668			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77926			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53634			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03405			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.98171			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.27808			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26189			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92774			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25195			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24636			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24617			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.95000	108.33172		7.95000	108.26289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond		5.28000	103.80876		5.28000	103.76421			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.28000	105.16178		6.28000	105.10791			0.00	0	1,668,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95675			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.71500	114.97755		11.71500	114.87088			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.42052			0.00	0	5,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73199			0.00	0	1,200,000.00
NILB10	On 08/12/2016	Spot Bond		2.17000	157.88885		2.17000	157.80137			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.25000	110.04315		8.25000	109.96945			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.37223			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34670			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34670			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.88000	109.04824		8.88000	109.18263			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77174			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.17777			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.73120			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.72395			0.00	400,000	200,000.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.75388			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.08000	109.02659		9.08000	110.67409			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.78381			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75392			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.77181			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.28000	109.00534		9.28000	109.13065			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.83161			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79576			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.78375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.01032			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.93762			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.80765			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500		135.24814		3.92500	135.15405			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.45000		105.82960		6.45000	105.77485			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.06500		119.27433		8.06500	119.19706			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.36500		127.05906		8.36500	126.97421			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		164.84805		2.06500	164.75810			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.89000		129.14059		8.89000	129.04856			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.42768			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.38934			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.55213			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.17518			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.10049			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.06394			0.00	24,000,000	17,600,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20735			0.00	0	500,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.80288			0.00	400,000	200,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.03610			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.93309		100.00000	16.81033			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		22.68578		100.00000	22.51951			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		22.73857		100.00000	22.57192			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		22.77026		100.00000	22.60336			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		23.53059		100.00000	23.35813			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		24.37540		100.00000	24.19675			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		29.65547		100.00000	29.43811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.23000	107.42826	6.23000	107.37426				0.00	0	4,709,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.49909	100.00000	6.45197				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.03000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	27.88711	100.00000	32.46549				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.37370	100.00000	9.30574				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.24270				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35410				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	94.42702	100.00000	93.73944				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81545				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62556				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12442				0.00	1,200,000	600,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87891				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27803				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.27303				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.44481				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30808				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.28940				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.27894				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30303				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.32555				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30302				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.28985				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34485				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31888				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.30256				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.69486			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.74933			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.77385			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.82831			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.06240			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.11682			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.90814			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31023			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.00000		112.66967		6.00000	112.61539			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.90000		93.32810		5.90000	93.28387			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.63000		39.35571		7.63000	39.33157			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.11500		119.10377		6.00000	119.30122		50,551,603,926,985.00	8,266,819,939	18,187,424,839.00	
R158	On 15/09/2015	Spot Bond	6.00000		119.35872		6.00000	112.61539			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.90000		88.05615		5.90000	88.01442			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.00000		125.66379		6.00000	125.60325			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.83000		83.26230		5.83000	83.22331			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.23000		104.64015		5.23000	104.59535			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000		121.50423		7.81000	122.55783		108,222,412,380,680.00	13,647,214,676	13,090,904,848.00	
R187P	On 21/12/2026	Spot Bond	7.55000		36.89699		7.55000	36.87458			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.47000		34.64538		7.47000	34.62456			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		273.85676		1.66000	273.71636		20,080,797,560.00	12,096,866	166,579,866.00	
R201	On 21/12/2014	Spot Bond	5.63000		104.69803		5.53000	104.79315		5,287,762,811,210.00	939,211,867	847,054,000.00	
R202	On 07/12/2033	Spot Bond	2.24500		202.93221		2.27000	202.05104		2,971,040,408,500.00	1,323,403,300	1,583,473,281.00	
R2023	On 28/02/2023	Spot Bond	7.58500		103.83733		7.45000	104.69898		26,604,400,417,255.00	3,507,501,703	4,961,029,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond		6.86500	107.52913		6.76500	107.84110			13,481,076,562,245.00	1,963,740,213	7,741,097,400.00
R204	On 21/12/2018	Spot Bond		7.08000	104.46874		6.97500	104.89117			37,219,822,639,680.00	5,257,037,096	6,202,670,569.00
R2048	On 28/02/2048	Spot Bond		8.71500	103.45233		8.71500	103.38041			8,652,841,351,875.00	992,867,625	2,271,075,000.00
R205	On 31/03/2014	Spot Bond		100.00000	54.96464		100.00000	54.56615			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.43000	100.90305		5.28500	100.93344			5,356,152,000,000.00	986,400,000	2,050,270,000.00
R207	On 15/01/2020	Spot Bond		7.32500	99.47909		7.20000	100.06025			16,862,606,179,025.00	2,302,062,277	3,884,032,405.00
R208	On 31/03/2021	Spot Bond		7.40500	98.00752		7.28500	98.63309			52,853,939,440,725.00	7,137,601,545	10,145,326,699.00
R209	On 31/03/2036	Spot Bond		8.62000	78.21795		8.54500	78.77198			28,057,850,933,720.00	3,254,971,106	9,743,152,748.00
R210	On 31/03/2028	Spot Bond		2.05000	156.75523		2.05000	156.66989			47,102,112,000.00	22,976,640	454,369,027.00
R211	On 31/01/2017	Spot Bond		0.00000	117.69462		0.00010	129.41479			0.00	17,341,600	90,107,274.00
R212	On 31/01/2022	Spot Bond		1.50000	130.60437		1.48000	130.73767			1,086,121,050,000.00	724,080,700	992,099,700.00
R213	On 28/02/2031	Spot Bond		8.45000	89.28110		8.34000	90.13037			27,525,320,620,850.00	3,257,434,393	5,429,425,993.00
R214	On 28/02/2041	Spot Bond		8.64000	79.90281		8.64000	79.84772			23,244,630,860,160.00	2,690,350,794	8,194,563,000.00
R224C	On 15/09/2013	Spot Bond		5.29000	99.00987		5.29000	98.96727			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.39000	96.40947		5.39000	96.36768			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.50000	93.76012		5.50000	93.71866			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.06000	90.41646		6.06000	90.37247			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.90000	88.05615		5.90000	88.01442			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.82000	85.71178		5.82000	85.67170			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.83000	83.26230		5.83000	83.22331			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.56500	97.53154		5.56500	97.48805			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.58500	94.88298		5.58500	94.84015			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.53500	92.37065		5.53500	92.32932			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.97000	89.14372		5.97000	89.10075			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.84000	86.82850		5.84000	86.78754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		5.82000	84.41348		5.82000	84.37379			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.88000	81.86153		5.88000	81.82266			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.74000	76.94512		6.74000	76.90332			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.79000	74.27645		6.79000	74.23580			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.98000	71.18691		6.98000	71.14689			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.96000	68.85881		6.96000	68.82020			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.94000	66.61972		6.94000	66.58248			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.93000	64.42572		6.93000	64.38975			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.16000	61.31354		7.16000	61.27819			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.14000	59.27964		7.14000	59.24556			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.20500	56.95136		7.20500	56.91832			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.17500	55.10576		7.17500	55.07393			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.14500	53.33544		7.14500	53.30476			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.11500	51.63697		7.11500	51.60738			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.07500	50.05518		7.07500	50.02666			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.03500	48.54063		7.03500	48.51313			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.75000	43.48015		7.75000	43.45306			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.71000	42.04319		7.71000	42.01712			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.67000	40.66941		7.67000	40.64433			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.63000	39.35571		7.63000	39.33157			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.59000	38.09917		7.59000	38.07591			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.55000	36.89699		7.55000	36.87458			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.51000	35.74656		7.51000	35.72496			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.47000	34.64538		7.47000	34.62456			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.59271			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.96234			0.00	0	20,900,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83792			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.01109			0.00	0	7,500,000.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.25755	100.00000	12.16869				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.70645	100.00000	2.68662				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.51988			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44148			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.44755			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.51599			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.42384			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12707			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44258			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19960			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.39442	100.00000	87.77482				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.17440			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.42388			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43202			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.83189			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.01491			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65420			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12513			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.27401			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.74684			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	102.07153			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.11576			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.03912			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.81651			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.81651			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.62147			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.87099			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.46864			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.90360			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22305			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.24972			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65687			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.50079			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.84703		12.35000	107.73998			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54286			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.30757		100.00000	13.21109			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.03103			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50522			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75164			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	56.96633		100.00000	56.55332			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86942			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.41952		5.25000	102.37554			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.01281		100.00000	1.00555			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.51091		100.00000	6.83833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.15482	100.00000	10.08120				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.29984	100.00000	12.02841				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.90794				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.72712				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.58500		109.84817	8.58500	109.77251				0.00	0	3,196,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.13426				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.30000		111.67646	7.30000	111.61121			156,190,800,000.00	21,396,000	42,198,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.84447				0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.81500		103.98678	8.81500	103.91328			52,361,100,000.00	5,940,000	17,970,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.43046				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.34043				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.31645				0.00	4,000,000	4,200,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.47954				0.00	0	14,800,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.45031				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.30000		105.18210	7.30000	105.12064				0.00	0	12,510,000.00
SBK9	On 10/04/2018	Spot Bond	8.57500		101.34862	8.57500	101.27889				0.00	0	5,194,000.00
SBK111	On 09/04/2014	Spot Bond	1.60000		132.61968	1.60000	132.55232				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000	-0.90120	165.84563				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.46000		116.17595	7.46000	116.10661				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.32000		116.47613	7.32000	116.40789				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25000		116.62661	7.25000	116.55893				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16500		102.85518	8.16500	102.78810				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.39500		116.31519	7.39500	116.24636				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.36000		116.39026	7.36000	116.32170				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.30580				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.40236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.25437			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03568			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	94.29419		100.00000	93.58521			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.81500	106.41824		7.81500	106.35176			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00204			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.79924			0.00	0	3,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20380			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.79276		100.00000	1.78088			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.21128			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.93500	107.39372		8.93500	107.31679			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.46000	105.78643		9.46000	105.70675			0.00	0	500,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.02591			0.00	0	1,100,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.25256			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08823			0.00	0	800,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.77623			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.46500	102.91317		8.46500	102.84364			0.00	0	5,574,000.00
SBS3	On 25/05/2026	Spot Bond		8.51000	98.56738		8.51000	98.50044			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.98500	98.99021		8.98500	98.91931			0.00	0	1,248,000.00
SBS9	On 07/07/2016	Spot Bond		7.18000	111.28454		7.18000	111.21985			0.00	0	1,957,000.00
SBSI10	On 03/07/2013	Spot Bond		0.70000	124.95633		0.70000	124.90920			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond		2.19000	131.14002		2.19000	261.89477			0.00	0	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.70001	107.41498		0.70001	126.36663			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.79000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
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	5.81296	100.00000	5.77082	100.00000	5.77082			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.56168	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.54639	1.27001	123.94665	1.27001	123.94665			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.69195	6.50000	101.63864	6.50000	101.63864			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31979	0.00000	100.31979			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.13274	0.00000	100.13274			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32522	0.00000	101.32522			0.00	40,000,000	21,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.86500	99.83240	8.86500	99.76145	8.86500	99.76145			0.00	0	1,295,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.20190	0.00000	101.20190			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.91225	0.00000	99.91225			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.25481	0.00000	100.25481			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.23134	0.00000	100.23134			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.11135	0.00000	100.11135			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.19500	104.20640	5.19500	104.16217	5.19500	104.16217			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.30000	110.19133	7.30000	110.12587	7.30000	110.12587			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.21500	102.68057	8.21500	102.61320	8.21500	102.61320			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94547			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.80757			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98609			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.81375			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.06500	104.32276		8.06500	104.25517			0.00	0	7,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.73932			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39820			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.45736			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.96500	97.28459		8.96500	97.21469			0.00	0	36,665,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62645			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18238			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.37203			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.89300	90.00963		8.89300	89.94545			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.95500	89.69469		8.95500	89.63031			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.77500	103.09111		6.77500	103.03484			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.46000	93.89343		8.46000	93.82898			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33013			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.94500	103.62795		7.94500	103.56214			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.90000	117.38299		6.90000	117.31810			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	101.73861		2.45000	102.06749			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.92500	100.56609		7.92500	100.62790			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.33721			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.33817			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.23560			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.20627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.04500			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	98.91920			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.72581			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	89.24205		100.00000	88.59223			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.63481			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.84158			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000		0.00000	98.96049			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.69764			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.65396			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.55179			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.43826			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.42417			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.39502			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.40848			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.34969			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56000	115.49261		6.56000	115.43152			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.37000	107.17707		8.37000	107.10505			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.92363		100.00000	54.55575			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.94279		100.00000	43.62072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		15.70539	100.00000	15.59152				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.49500		103.43995	6.49500	103.38606				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.28291				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.66150				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.05157				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.54786				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.30102				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.10235				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.25000		107.77250	7.25000	107.70892				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.47046				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.78584				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.82986				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.37992				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.42246				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.69475	7.83000	103.62878				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.35651				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40970				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.25806				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.35651				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.40970				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.32667	7.16000	103.30339				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.51390				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.50539				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.70944				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.68182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.51579			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.42041			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42149			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.05078		101.06155	6.99862			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.34800			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.61397			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.53941			0.00	20,000,000	10,000,000.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.62444			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.52425			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35967			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.38951			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41083			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.38951			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.41083			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.42149			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37672			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41083			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52805			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.52805			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52805			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69850			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.74111			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68785			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.53931			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.59247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.57121			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.17636			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.95000	108.78325		7.95000	108.71375			0.00	0	1,614,000.00
TL20	On 22/02/2020	Spot Bond		7.37500	95.17591		7.37500	95.09595			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.70500	106.98465		7.70500	106.91873			0.00	0	1,018,031,000.00
TN20	On 17/09/2020	Spot Bond		8.27500	115.08104		8.27500	115.00499			382,313,275.00	46,201	251,434,201.00
TN23	On 06/11/2023	Spot Bond		8.46500	117.69252		8.46500	117.61300			391,091,465.00	46,201	112,374,000.00
TN25	On 19/08/2025	Spot Bond		8.80000	108.78207		8.80000	108.70446			0.00	0	228,700,000.00
TN27	On 14/11/2027	Spot Bond		8.86500	101.59111		8.86500	101.51930			0.00	0	5,732,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23479			0.00	0	1,500,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.16112			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.91511			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94152			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94421			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.07437			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.34414			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.21439		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.20905		9.75000	100.13060			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.20871		100.00000	10.12994			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.51350			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	96.81146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.49415			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.79708			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.31266			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.70545			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.12989			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.49520			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.19953			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	97.41880			0.00	0	0.00
TWC005		On 05/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
TWC006		On 08/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.26925			0.00	0	0.00
TWC007		On 10/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.24007			0.00	0	0.00
TWC008		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.18171			0.00	0	0.00
TWC009		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.16712			0.00	0	0.00
TWC010		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
TWC011		On 17/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.08364			0.00	0	0.00
TWC012		On 22/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.12758			0.00	0	0.00
TWC013		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.84616			0.00	0	0.00
TWC014		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.75863			0.00	0	0.00
TWC015		On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.72945			0.00	0	0.00
TWC016		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.65651			0.00	0	0.00
TWC017		On 05/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.63010			0.00	0	0.00
TWC01U		On 05/07/2013	Spot Bond	100.00000	68.45569		100.00000	68.45567			0.00	0	0.00
TWCJ02		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.30890			0.00	0	0.00
TWCJ03		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.87973			0.00	0	0.00
TWCM02		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.14222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76148				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.68500	114.79343	8.68500	114.71389				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.07394				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56123				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.93638				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.10500	106.88391	9.10500	106.80636				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	94.08618	100.00000	93.38230				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	93.58278	100.00000	92.91592				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	94.22488	100.00000	93.51995				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10661				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11184				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02472				0.00	7,200,000	3,600,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06247				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.06413				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12517				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12901				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.55667				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	131.12000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.36000	117.30781	6.36000	117.24795				0.00	0	92,730,000.00
WS05	On 01/08/2018	Spot Bond	0.31000	246.73442	0.31000	246.63500				0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.40000	105.54742	6.40000	105.49323				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27000	106.75861	7.27000	106.69649				0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.53000	107.87781	7.53000	107.81283				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.82500	107.15430	7.82500	107.08727				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.82500	107.80815	7.82500	107.74072				0.00	0	14,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z006		On 31/08/2013	Spot Bond		5.50500	99.19214	5.50500	99.14764			0.00	0	0.00
Z009		On 30/11/2013	Spot Bond		5.56500	97.83706	5.56500	97.79330			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond		5.95000	89.04845	5.95000	89.00589			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond		5.55500	96.08167	5.55500	96.03853			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond		5.56500	94.77196	5.56500	94.72956			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond		5.88000	87.61540	5.88000	87.57379			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond		5.54500	92.65879	5.54500	92.61748			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond		5.95000	89.03426	5.95000	88.99171			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond		6.92000	65.46156	6.92000	65.42527			0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond		100.00000	11.26028	100.00000	11.19632			0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond		100.00000	0.04534	100.00000	0.04508			0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond		100.00000	11.26028	100.00000	11.19632			0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond		100.00000	30.17097	100.00000	29.99957			0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond		100.00000	30.86641	100.00000	30.69106			0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond		100.00000	28.93643	100.00000	28.77205			0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond		100.00000	28.93643	100.00000	28.77205			0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond		100.00000	27.43799	100.00000	27.28212			0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond		100.00000	27.43799	100.00000	27.28212			0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond		100.00000	25.96778	100.00000	25.82026			0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond		100.00000	25.96778	100.00000	25.82026			0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond		100.00000	24.43673	100.00000	24.29791			0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond		100.00000	24.43673	100.00000	24.29791			0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond		100.00000	23.03967	100.00000	22.90878			0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond		100.00000	23.03967	100.00000	22.90878			0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond		100.00000	21.68126	100.00000	21.55809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA020		On 21/09/2015	Spot Bond	100.00000	21.68126	100.00000	21.55809			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	20.51951	100.00000	20.40295			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.42002	100.00000	19.30969			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.52327	100.00000	14.44077			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	13.71899	100.00000	13.64106			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	12.91013	100.00000	12.83679			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	12.91013	100.00000	12.83679			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.21837	100.00000	12.14895			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.54173	100.00000	11.47616			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	10.86124	100.00000	10.79953			0.00	0	0.00

Total for j-Bonds : **423,878,419,679,200.00** **57,393,370,910** **03 035 135 669.00**

Grand Total: **423,878,738,176,355.00** **57,393,427,136** **03 037 312 213.00**