



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/10/2013

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 16/10/2013	Any day expiry	9.99580	9.99580		9.95530	9.95530		14.12	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	215.23530	0.21524	185.85940	0.18586	215.235	15.20	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	19.43530	0.01944	30.55940	0.03056	19.435	15.20	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.00120	10.00120	9.96360	9.96360		14.40	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	612.97870	0.61298	575.83210	0.57583	612.979	15.78	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	1.77870	0.00178	2.23210	0.00223	1.779	15.78	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	603.06970	0.60307	565.94990	0.56595	603.070	15.67	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	1.86970	0.00187	2.34990	0.00235	1.870	15.67	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	593.16610	0.59317	556.07470	0.55607	593.166	15.55	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	1.96610	0.00197	2.47470	0.00247	1.966	15.55	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	533.87680	0.53388	497.33470	0.49733	533.877	14.86	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	2.67680	0.00268	3.73470	0.00373	2.677	14.86	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	81.87950	0.08188	75.63500	0.07564	81.879	14.95	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	150.67950	0.15068	182.03500	0.18203	150.680	14.95	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.00610	10.00610	9.96810	9.96810		14.73	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	521.43940	0.52144	485.62750	0.48563	521.439	14.77	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	5.33940	0.00534	7.52750	0.00753	5.339	14.77	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	511.72170	0.51172	476.26720	0.47627	511.722	14.67	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	5.62170	0.00562	8.16720	0.00817	5.622	14.67	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	502.21180	0.50221	466.95140	0.46695	502.212	14.68	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	6.11180	0.00611	8.85140	0.00885	6.112	14.68	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	464.55150	0.46455	430.17920	0.43018	464.552	14.68	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	8.45150	0.00845	12.07920	0.01208	8.451	14.68	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	87.99870	0.08800	81.77100	0.08177	87.999	15.43	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	181.89870	0.18190	213.67100	0.21367	181.899	15.43	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.01100	10.01100	9.97260	9.97260		14.48	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,761.01370	1.76101	1,722.61560	1.72262	1,761.014	23.07	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.01370	0.00001	0.01560	0.00002	0.014	23.07	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,711.01760	1.71102	1,672.62030	1.67262	1,711.018	22.75	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.01760	0.00002	0.02030	0.00002	0.018	22.75	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	586.09710	0.58610	548.91510	0.54892	586.097	14.83	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	5.09710	0.00510	6.31510	0.00632	5.097	14.83	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	576.35710	0.57636	539.23900	0.53924	576.357	14.75	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	5.35710	0.00536	6.63900	0.00664	5.357	14.75	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 15/09/2014	Foreign Exchange Future	8.40	Put	41.38540	0.04139		43.28600	0.04329	41.385	15.49	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,696.38690	1.69639	1,663.42080	1.66342	1,696.387	14.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	86.28690	0.08629	90.02080	0.09002	86.287	14.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,609.00740	1.60901	0.00000	0.00000	1,609.007	14.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	98.90740	0.09891	0.00000	0.00000	98.907	14.83	90,010,000.00	10,000	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,356.14570	1.35615	1,325.40520	1.32541	1,356.146	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	146.04570	0.14605	152.00520	0.15201	146.046	14.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,130.25830	1.13026	1,105.65750	1.10566	1,130.258	14.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	220.15830	0.22016	232.25750	0.23226	220.158	14.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	939.13660	0.93914	918.19820	0.91820	939.137	14.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	329.03660	0.32904	344.79820	0.34480	329.037	14.86	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	881.31060	0.88131	0.00000	0.00000	881.311	14.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	371.21060	0.37121	0.00000	0.00000	371.211	14.98	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	746.58270	0.74658	733.01870	0.73302	746.583	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	526.48270	0.52648	549.61870	0.54962	526.483	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	742.38280	0.74238	728.92650	0.72893	742.383	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	532.28280	0.53228	555.52650	0.55553	532.283	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	738.21110	0.73821	724.86580	0.72487	738.211	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	538.11110	0.53811	561.46580	0.56147	538.111	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	518.02110	0.51802	509.98120	0.50998	518.021	17.34	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	957.92110	0.95792	986.58120	0.98658	957.921	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	309.92000	0.30992	0.00000	0.00000	309.920	19.79	120,010,000.00	10,000	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,799.82000	1.79982	0.00000	0.00000	1,799.820	19.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	296.55450	0.29655	293.75160	0.29375	296.555	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,886.45450	1.88645	1,920.35160	1.92035	1,886.455	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	241.35980	0.24136	242.67010	0.24267	241.360	21.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,331.25980	2.33126	2,369.27010	2.36927	2,331.260	21.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	227.19340	0.22719	229.15560	0.22916	227.193	23.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,867.09340	2.86709	2,905.75560	2.90576	2,867.093	23.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.65980	10.65980	10.62370	10.62370		16.75	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,695.78100	2.69578	2,660.63560	2.66064	2,695.781	16.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	35.98100	0.03598	36.93560	0.03694	35.981	16.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,269.79730	2.26980	2,235.41790	2.23542	2,269.797	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	59.99730	0.06000	61.71790	0.06172	59.997	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,223.20000	2.22320	2,188.92660	2.18893	2,223.200	15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	63.40000	0.06340	65.22660	0.06523	63.400	15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,177.91290	2.17791	2,143.81960	2.14382	2,177.913	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	68.11290	0.06811	70.11960	0.07012	68.113	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,784.10620	1.78411	1,752.23070	1.75223	1,784.106	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	124.30620	0.12431	128.53070	0.12853	124.306	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,382.72000	1.38272	1,354.60380	1.35460	1,382.720	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	222.92000	0.22292	230.90380	0.23090	222.920	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,307.93210	1.30793	1,284.20460	1.28420	1,307.932	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	248.13210	0.24813	260.50460	0.26050	248.132	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,061.82570	1.06183	1,042.59420	1.04259	1,061.826	15.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	402.02570	0.40203	418.89420	0.41889	402.026	15.28	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	831.51550	0.83152	819.35860	0.81936	831.516	16.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	671.71550	0.67172	695.65860	0.69566	671.716	16.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	658.11930	0.65812	648.88520	0.64889	658.119	17.47	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	998.31930	0.99832	1,025.18520	1.02519	998.319	17.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	527.44910	0.52745	521.12890	0.52113	527.449	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,367.64910	1.36765	1,397.42890	1.39743	1,367.649	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	429.52640	0.42953	425.15160	0.42515	429.526	19.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,769.72640	1.76973	1,801.45160	1.80145	1,769.726	19.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.08110	10.08110	10.04140	10.04140		14.90	100,811.00	10	844.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	63,640.58390	0.63641	60,353.71030	0.60354	63,640.584	13.92	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 15/09/2014	Foreign Exchange Future	9.56	Call	533.48890		0.53349		522.64020	0.52264	533.489	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	383.88890		0.38389		394.84020	0.39484	383.889	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68360		9.68360		9.71290	9.71290		12.82	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	119.89450		0.11989		130.10680	0.13011	119.895	13.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	376.29450		0.37629		357.20680	0.35721	376.294	13.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	117.28490		0.11728		127.33150	0.12733	117.285	13.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	383.68490		0.38368		364.43150	0.36443	383.685	13.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	114.72770		0.11473		124.61210	0.12461	114.728	13.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	391.12770		0.39113		371.71210	0.37171	391.128	13.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.79980		9.79980		9.83120	9.83120		13.55	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	295.04750		0.29505		308.26410	0.30826	295.048	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	435.24750		0.43525		417.06410	0.41706	435.248	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	291.49230		0.29149		304.60010	0.30460	291.492	13.91	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	441.69230		0.44169		423.40010	0.42340	441.692	13.91	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	287.97820		0.28798		300.97810	0.30098	287.978	13.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	448.17820		0.44818		429.77810	0.42978	448.178	13.94	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			62.42870		62.42870		-44.78330	-44.78330			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			416.50220		416.50220		393.14030	393.14030			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			371.31090		371.31090		351.16780	351.16780			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			259.47230		259.47230		276.53410	276.53410			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			52.38410		52.38410		51.73350	51.73350			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			8.36130		8.36130		10.29590	10.29590			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.08580		11.08580		11.12600	11.12600		14.85	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	437.32170		0.43732		464.29180	0.46429	437.322	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	141.52170		0.14152		128.29180	0.12829	141.522	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	431.02580		0.43103		457.78510	0.45779	431.026	14.33	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	145.22580		0.14523		131.78510	0.13179	145.226	14.33	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	424.79040		0.42479		451.34040	0.45134	424.790	14.34	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	148.99040		0.14899		135.34040	0.13534	148.990	14.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.25800		11.25800		11.30090	11.30090		15.12	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	435.57230		0.43557		458.69970	0.45870	435.572	15.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	467.57230		0.46757		447.79970	0.44780	467.572	15.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	431.60190		0.43160		454.43120	0.45443	431.602	15.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	473.60190		0.47360		453.53120	0.45353	473.602	15.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	427.66360		0.42766		450.35910	0.45036	427.664	15.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	479.66360		0.47966		459.45910	0.45946	479.664	15.26	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64590		1.64590		1.64020	1.64020		14.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	379.03380		0.03790		363.40110	0.03634	379.034	14.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	420.03380		0.04200		461.40110	0.04614	420.034	14.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	339.66290		0.03397		326.09660	0.03261	339.663	14.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	480.66290		0.04807		524.09660	0.05241	480.663	14.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	304.01660		0.03040		292.32160	0.02923	304.017	14.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	545.01660		0.05450		590.32160	0.05903	545.017	14.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66300		1.66300		1.65760	1.65760		14.62	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	545.53230		0.05455		531.25140	0.05313	545.532	15.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	815.53230		0.08155		855.25140	0.08553	815.532	15.23	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
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	511.59030		0.05116		498.55980	0.04986	511.590	15.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	881.59030		0.08816		922.55980	0.09226	881.590	15.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	479.75530		0.04798		467.89930	0.04679	479.755	15.53	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	949.75530		0.09498		991.89930	0.09919	949.755	15.53	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.42837		110.42837		110.41239	110.41239			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	438.37000		0.43837		422.39000	0.42239	438.370		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	428.37000		0.42837		412.39000	0.41239	428.370		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	418.37000		0.41837		402.39000	0.40239	418.370		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
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 07/11/2013	Bond Future			9.47565		83.65506		9.46924	83.70414			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,109.18000		8.10918		8,060.10000	8.06010	8,109.180		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	8,020.90000		8.02090		7,971.82000	7.97182	8,020.900		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,932.75000		7.93275		7,883.67000	7.88367	7,932.750		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.59054		84.75554		9.58391	84.80532			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	380.63000		0.38063		330.85000	0.33085	380.630		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	305.10000		0.30510		255.32000	0.25532	305.100		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	229.68000		0.22968		179.90000	0.17990	229.680		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 07/11/2013	GOVI			436.07900		436.07900		436.09400	436.09400			0.00	0	128.00
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	99,110.00000		9.91100		98,960.00000	9.89600	99,110.000		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	99,210.00000		9.92100		99,060.00000	9.90600	99,210.000		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	99,310.00000		9.93100		99,160.00000	9.91600	99,310.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.81600		441.81600		441.83000	441.83000			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	18,260.00000		1.82600		18,400.00000	1.84000	18,260.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	18,160.00000		1.81600		18,300.00000	1.83000	18,160.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	18,060.00000		1.80600		18,200.00000	1.82000	18,060.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013	Index Future			196.11800		196.11800		196.06900	196.06900			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			198.72200		198.72200		198.67200	198.67200			0.00	0	190.00
ILBI	On 07/11/2013	Index Future			532.44000		532.44000		532.44000	532.44000			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			539.53300		539.53300		539.53300	539.53300			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.14000		94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.17000		94.83000		5.18000	94.82000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.21000		94.79000		5.22000	94.78000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.24000		94.76000		5.26000	94.74000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.34000		94.66000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.42000		94.58000		5.47000	94.53000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.80000		94.20000		5.86000	94.14000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.05000		93.95000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.31000		93.69000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000		93.44000		6.63000	93.37000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.81000		93.19000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.06000		92.94000		7.13000	92.87000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.35140		8.35140		8.33250	8.33250		9.95	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	269.58070		0.26958		257.65230	0.25765	269.581	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	58.18070		0.05818		65.15230	0.06515	58.181	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	262.38520		0.26239		250.73100	0.25073	262.385	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	60.98520		0.06099		68.23100	0.06823	60.985	10.02	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	255.28640		0.25529		243.91260	0.24391	255.286	10.01	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	63.88640		0.06389		71.41260	0.07141	63.886	10.01	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.41560		8.41560		8.39880	8.39880		11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	415.67140		0.41567		405.44370	0.40544	415.671	11.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	140.07140		0.14007		146.64370	0.14664	140.071	11.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	409.22090		0.40922		399.15490	0.39915	409.221	11.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	143.62090		0.14362		150.35490	0.15035	143.621	11.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	402.83030		0.40283		392.92500	0.39292	402.830	11.68	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	147.23030		0.14723		154.12500	0.15412	147.230	11.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.72610		9.72610	0.10277	9.74240	9.74240		16.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	2,991.78130		0.29918	0.10277	3,258.93960	0.32589	2,991.781	17.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,630.78130		0.26308	0.10277	2,734.93960	0.27349	2,630.781	17.18	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	2,935.24700		0.29352	0.10277	3,201.52600	0.32015	2,935.247	17.14	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,674.24700		0.26742	0.10277	2,777.52600	0.27775	2,674.247	17.14	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	2,879.26800		0.28793	0.10277	3,144.63070	0.31446	2,879.268	17.11	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,718.26800		0.27183	0.10277	2,820.63070	0.28206	2,718.268	17.11	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.67421		102.04259		7.68232	101.98921			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,199.54000		8.19954		8,252.92000	8.25292	8,199.540		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,126.81000		8.12681		8,180.19000	8.18019	8,126.810		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,054.13000		8.05413		8,107.51000	8.10751	8,054.130		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.76868		103.38494		7.77712	103.33087			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	455.73000		0.45573		401.66000	0.40166	455.730		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	6,449.17000		6.44917		6,454.50000	6.45450	6,449.170	14.07	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	216.93000		0.21693		249.27000	0.24927	216.930	14.07	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,393.71000		8.39371		8,383.50000	8.38350	8,393.710	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	80.10000		0.08010		96.90000	0.09690	80.100	14.20	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.12912		120.17426		8.13219	120.14696		14.34	0.00	0	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,438.03000		2.43803		2,419.57000	2.41957	2,438.030	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,970.54000		5.97054		5,979.38000	5.97938	5,970.540	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,470.99000		2.47099		2,452.41000	2.45241	2,470.990	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,910.90000		5.91090		5,919.62000	5.91962	5,910.900	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,504.23000		2.50423		2,485.55000	2.48555	2,504.230	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,851.63000		5.85163		5,860.25000	5.86025	5,851.630	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,157.61000		7.15761		0.00000	0.00000	7,157.610	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,810.28000		1.81028		0.00000	0.00000	1,810.280	14.58	2,033,805.00	250	250.00
R186	On 08/05/2014	Bond Future			8.22000		121.79812		8.22294	121.77255		14.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,691.08000		1.69108		1,612.22000	1.61222	1,691.080	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,116.47000		12.11647		12,063.18000	12.06318	12,116.470	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,711.12000		1.71112		1,631.83000	1.63183	1,711.120	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,038.77000		12.03877		11,985.05000	11.98505	12,038.770	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,961.35000		11.96135		11,907.20000	11.90720	11,961.350	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,731.33000		1.73133		1,651.61000	1.65161	1,731.330	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,684.33000		2.68433		2,586.22000	2.58622	2,684.330	14.02	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,184.90000		9.18490		9,112.36000	9.11236	9,184.900	14.02	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,530.24000		6.53024		6,419.25000	6.41925	6,530.240	14.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,129.80000		4.12980		4,044.38000	4.04438	4,129.800	14.34	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.30739		118.21085		8.31059	118.18363		14.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,986.77000		5.98677		5,858.18000	5.85818	5,986.770	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,134.85000		6.13485		6,033.48000	6.03348	6,134.850	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,029.08000		6.02908		5,900.47000	5.90047	6,029.080	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,091.98000		6.09198		5,990.59000	5.99059	6,091.980	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,071.55000		6.07155		5,942.92000	5.94292	6,071.550	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,049.35000		6.04935		5,947.94000	5.94794	6,049.350	14.14	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			277.73115		277.73115		277.70844	277.70844			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	2,258.85000		2.25885		2,281.56000	2.28156	2,258.850		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	2,268.85000		2.26885		2,291.56000	2.29156	2,268.850		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	2,278.85000		2.27885		2,301.56000	2.30156	2,278.850		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 07/11/2013	Bond Future			4.94697		107.48030		4.95552	107.47092		1.50	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	106.18000		0.10618		117.17000	0.11717	106.180	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	278.66000		0.27866		299.03000	0.29903	278.660	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	110.19000		0.11019		121.23000	0.12123	110.190	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	271.67000		0.27167		292.09000	0.29209	271.670	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	114.31000		0.11431		125.38000	0.12538	114.310	1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	264.79000		0.26479		285.24000	0.28524	264.790	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.83721		104.48629		4.84830	104.47683		1.28	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 06/02/2014	Bond Future	5.24	Call	515.42000		0.51542	517.12000	0.51712	515.420	1.32	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	172.57000		0.17257	183.73000	0.18373	172.570	1.32	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	521.31000		0.52131	522.72000	0.52272	521.310	1.32	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	169.97000		0.16997	180.84000	0.18084	169.970	1.32	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	527.24000		0.52724	528.58000	0.52858	527.240	1.32	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	167.41000		0.16741	178.21000	0.17821	167.410	1.32	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.58026	105.89812		4.59311	105.89031		1.05	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	390.99000		0.39099	406.74000	0.40674	390.990	1.06	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	294.06000		0.29406	317.62000	0.31762	294.060	1.06	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	291.30000		0.29130	314.83000	0.31483	291.300	1.06	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	394.29000		0.39429	410.01000	0.41001	394.290	1.06	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	397.93000		0.39793	413.29000	0.41329	397.930	1.06	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	288.88000		0.28888	312.05000	0.31205	288.880	1.06	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			3.80101	102.97029		3.82581	102.96124		0.69	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	625.92000		0.62592	642.68000	0.64268	625.920	0.74	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	85.89000		0.08589	111.70000	0.11170	85.890	0.74	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	628.74000		0.62874	645.40000	0.64540	628.740	0.74	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	85.10000		0.08510	110.81000	0.11081	85.100	0.74	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	631.56000		0.63156	648.12000	0.64812	631.560	0.74	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	84.32000		0.08432	109.93000	0.10993	84.320	0.74	0.00	0	0.00	
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R202	On 07/11/2013	Bond Future			204.88527	204.88527		204.85829	204.85829			0.00	0	43,395.00	
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 07/11/2013	Bond Future	208.99	Put	4,104.73000	4.10473		4,131.71000	4.13171	4,104.730		0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Put	4,114.73000	4.11473		4,141.71000	4.14171	4,114.730		0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Put	4,124.73000	4.12473		4,151.71000	4.15171	4,124.730		0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
R203	On 07/11/2013	Bond Future			6.72546	106.39159		6.73429	106.36121		5.18	0.00	0	19,710.00	
R203	On 07/11/2013	Bond Future	5.71	Call	5.30000	0.00530		9.00000	0.00900	5.300	5.04	0.00	0	15.00	
R203	On 07/11/2013	Bond Future	5.71	Put	3,570.91000	3.57091		3,604.99000	3.60499	3,570.910	5.04	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	30.59000	0.03059		42.24000	0.04224	30.590	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	2,598.43000	2.59843		2,640.46000	2.64046	2,598.430	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	32.36000	0.03236		44.39000	0.04439	32.360	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	2,564.77000	2.56477		2,607.18000	2.60718	2,564.770	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	34.19000	0.03419		46.62000	0.04662	34.190	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	2,531.19000	2.53119		2,574.00000	2.57400	2,531.190	5.08	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Call	104,162.07000	104.16207		104,131.69000	104.13169	104,162.070	5.37	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.37	0.00	0	0.00	
R203	On 06/02/2014	Bond Future			6.84456	107.79112		6.85411	107.76037		4.97	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	5.95	Call	274.48000	0.27448		281.25000	0.28125	274.480	4.87	0.00	0	16.00	
R203	On 06/02/2014	Bond Future	5.95	Put	3,204.59000	3.20459		3,242.11000	3.24211	3,204.590	4.87	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.14	Call	399.98000	0.39998		406.15000	0.40615	399.980	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.14	Put	2,699.39000	2.69939		2,736.31000	2.73631	2,699.390	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.15	Call	407.56000	0.40756		413.73000	0.41373	407.560	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.15	Put	2,673.90000	2.67390		2,710.82000	2.71082	2,673.900	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Call	415.24000	0.41524		421.42000	0.42142	415.240	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Put	2,648.52000	2.64852		2,685.45000	2.68545	2,648.520	4.90	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.84	Call	1,221.61000	1.22161		1,220.45000	1.22045	1,221.610	4.98	0.00	0	13.00	

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 06/02/2014	Bond Future	6.84	Put	1,236.30000		1.23630		1,265.89000	1.26589	1,236.300	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.96226		105.08649		6.97204	105.05711		4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	339.36000		0.33936		340.69000	0.34069	339.360	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,093.38000		4.09338		4,124.09000	4.12409	4,093.380	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	344.45000		0.34445		345.77000	0.34577	344.450	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,067.09000		4.06709		4,097.79000	4.09779	4,067.090	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	349.59000		0.34959		350.90000	0.35090	349.590	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,040.85000		4.04085		4,071.54000	4.07154	4,040.850	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,371.76000		1.37176		1,368.02000	1.36802	1,371.760	4.85	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,739.92000		1.73992		1,765.56000	1.76556	1,739.920	4.85	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,301.31000		2.30131		2,292.15000	2.29215	2,301.310	4.93	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	996.24000		0.99624		1,016.46000	1.01646	996.240	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.07784		106.55700		7.08892	106.52610		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,478.86000		1.47886		1,458.74000	1.45874	1,478.860	4.62	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,145.03000		2.14503		2,155.81000	2.15581	2,145.030	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,117.00000		2.11700		2,087.37000	2.08737	2,117.000	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,527.22000		1.52722		1,528.49000	1.52849	1,527.220	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,132.85000		2.13285		2,103.16000	2.10316	2,132.850	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,515.37000		1.51537		1,516.58000	1.51658	1,515.370	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,148.75000		2.14875		2,119.00000	2.11900	2,148.750	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,503.59000		1.50359		1,504.74000	1.50474	1,503.590	4.69	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.04468		97.12924		9.01744	97.38125			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,278.07000		3.27807		3,530.08000	3.53008	3,278.070		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,365.21000		3.36521		3,617.22000	3.61722	3,365.210		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,452.21000		3.45221		3,704.22000	3.70422	3,452.210		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.13993		94.15019		9.11183	94.40553			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,049.18000		2.04918		2,304.52000	2.30452	2,049.180		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,136.61000		2.13661		2,391.95000	2.39195	2,136.610		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,223.90000		2.22390		2,479.24000	2.47924	2,223.900		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.23653		95.42245		9.20735	95.68296			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,176.75000		1.17675		1,437.26000	1.43726	1,176.750		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,263.95000		1.26395		1,524.46000	1.52446	1,263.950		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,351.01000		1.35101		1,611.52000	1.61152	1,351.010		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.94107		107.62453		6.94942	107.58817		7.35	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	101.54000		0.10154		106.65000	0.10665	101.540		7.23	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,984.98000		2.98498		3,026.45000	3.02645	2,984.980		7.23	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	106.02000		0.10602		111.23000	0.11123	106.020		7.23	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,944.44000		2.94444		2,986.01000	2.98601	2,944.440		7.23	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	110.66000		0.11066		115.97000	0.11597	110.660		7.23	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,904.08000		2.90408		2,945.75000	2.94575	2,904.080		7.23	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,022.48000		1.02248		1,021.38000	1.02138	1,022.480		7.35	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	766.19000		0.76619		801.45000	0.80145	766.190		7.35	0	1,270.00

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 06/02/2014	Bond Future			7.04257		105.01022		7.05143	104.97344		7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	707.32000		0.70732		708.31000	0.70831	707.320	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,460.08000		3.46008		3,497.85000	3.49785	3,460.080	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	718.86000		0.71886		719.60000	0.71960	718.860	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,428.77000		3.42877		3,466.29000	3.46629	3,428.770	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	730.54000		0.73054		731.02000	0.73102	730.540	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,397.62000		3.39762		3,434.88000	3.43488	3,397.620	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.14721		106.42910		7.15620	106.39363		6.92	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	672.31000		0.67231		663.62000	0.66362	672.310	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,157.08000		5.15708		5,183.86000	5.18386	5,157.080	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	680.84000		0.68084		672.06000	0.67206	680.840	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,124.06000		5.12406		5,150.75000	5.15075	5,124.060	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	689.45000		0.68945		680.60000	0.68060	689.450	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,091.13000		5.09113		5,117.75000	5.11775	5,091.130	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.24886		103.88659		7.25877	103.84950		6.84	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,958.51000		2.95851		2,877.47000	2.87747	2,958.510	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,245.90000		2.24590		2,201.95000	2.20195	2,245.900	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,979.01000		2.97901		2,897.57000	2.89757	2,979.010	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,229.29000		2.22929		2,184.94000	2.18494	2,229.290	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,999.59000		2.99959		2,917.75000	2.91775	2,999.590	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,212.77000		2.21277		2,168.02000	2.16802	2,212.770	6.89	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.27085		102.24717		7.27915	102.20649		9.13	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	180.36000		0.18036		176.80000	0.17680	180.360	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,078.53000		3.07853		3,115.65000	3.11565	3,078.530	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	187.33000		0.18733		183.65000	0.18365	187.330	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,034.74000		3.03474		3,071.74000	3.07174	3,034.740	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	194.52000		0.19452		190.70000	0.19070	194.520	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,991.21000		2.99121		3,028.07000	3.02807	2,991.210	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.37246		99.95302		7.38119	99.91186		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	777.72000		0.77772		751.87000	0.75187	777.720	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,306.43000		4.30643		4,321.74000	4.32174	4,306.430	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	790.05000		0.79005		763.98000	0.76398	790.050	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,269.56000		4.26956		4,284.65000	4.28465	4,269.560	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	802.52000		0.80252		776.23000	0.77623	802.520	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,232.87000		4.23287		4,247.74000	4.24774	4,232.870	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.47926		101.30368		7.48811	101.26361		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	730.16000		0.73016		671.21000	0.67121	730.160	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,784.61000		6.78461		6,765.73000	6.76573	6,784.610	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	739.07000		0.73907		679.74000	0.67974	739.070	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,744.86000		6.74486		6,725.60000	6.72560	6,744.860	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	748.07000		0.74807		688.36000	0.68836	748.070	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,705.22000		6.70522		6,685.58000	6.68558	6,705.220	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.58387		99.08059		7.59347	99.03891		8.88	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,441.36000		3.44136		3,280.50000	3.28050	3,441.360	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,981.85000		2.98185		2,862.67000	2.86267	2,981.850	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,464.34000		3.46434		3,303.11000	3.30311	3,464.340	8.94	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 07/08/2014	Bond Future	7.70	Put	2,961.67000		2.96167	2,842.12000	2.84212		2,961.670	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,487.41000		3.48741	3,325.81000	3.32581		3,487.410	8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,941.60000		2.94160	2,821.68000	2.82168		2,941.600	8.95	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.41427		97.06158	7.41732	97.04487			10.11	0.00	0	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	136.23000		0.13623	154.09000	0.15409		136.230	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,632.66000		3.63266	3,667.23000	3.66723		3,632.660	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	142.21000		0.14221	160.49000	0.16049		142.210	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,581.41000		3.58141	3,616.40000	3.61640		3,581.410	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	148.39000		0.14839	167.11000	0.16711		148.390	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,530.41000		3.53041	3,565.84000	3.56584		3,530.410	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,350.74000		1.35074	1,381.62000	1.38162		1,350.740	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	882.43000		0.88243	930.02000	0.93002		882.430	10.11	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.50930		98.33835	7.51248	98.32148			10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	778.54000		0.77854	794.14000	0.79414		778.540	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,970.08000		4.97008	5,002.55000	5.00255		4,970.080	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	791.50000		0.79150	807.18000	0.80718		791.500	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,927.13000		4.92713	4,959.68000	4.95968		4,927.130	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	804.61000		0.80461	820.38000	0.82038		804.610	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,884.37000		4.88437	4,917.01000	4.91701		4,884.370	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.60399		96.27048	7.60699	96.25507			10.10	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	701.15000		0.70115	685.40000	0.68540		701.150	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,752.32000		7.75232	7,751.98000	7.75198		7,752.320	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	710.41000		0.71041	694.55000	0.69455		710.410	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,705.57000		7.70557	7,705.12000	7.70512		7,705.570	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,658.93000		7.65893	7,658.36000	7.65836		7,658.930	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	719.76000		0.71976	703.78000	0.70378		719.760	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.69547		97.61765	7.69884	97.60091			9.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,692.06000		3.69206	3,625.18000	3.62518		3,692.060	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,223.81000		3.22381	3,173.67000	3.17367		3,223.810	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,718.40000		3.71840	3,651.51000	3.65151		3,718.400	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,200.78000		3.20078	3,150.63000	3.15063		3,200.780	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,744.83000		3.74483	3,677.94000	3.67794		3,744.830	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,177.88000		3.17788	3,127.73000	3.12773		3,177.880	9.78	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.83171		75.71871	8.82438	75.77564			20.50	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,134.51000		1.13451	1,255.84000	1.25584		1,134.510	20.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,565.85000		2.56585	2,630.25000	2.63025		2,565.850	20.46	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,593.59000		1.59359	1,724.53000	1.72453		1,593.590	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,918.43000		1.91843	1,992.44000	1.99244		1,918.430	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,630.21000		1.63021	1,761.60000	1.76160		1,630.210	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,876.97000		1.87697	1,951.43000	1.95143		1,876.970	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,836.14000		1.83614	1,911.02000	1.91102		1,836.140	20.54	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
R209	On 07/11/2013	Bond Future	8.81	Call	1,667.34000		1.66734		1,799.15000	1.79915	1,667.340	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,738.78000		3.73878		3,861.12000	3.86112	3,738.780	20.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	598.97000		0.59897		664.38000	0.66438	598.970	20.82	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,596.50000		4.59650		4,707.92000	4.70792	4,596.500	20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	380.97000		0.38097		435.46000	0.43546	380.970	20.91	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,194.76000		5.19476		5,298.34000	5.29834	5,194.760	20.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	276.20000		0.27620		322.85000	0.32285	276.200	20.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,430.38000		6.43038		6,519.08000	6.51908	6,430.380	21.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	138.70000		0.13870		170.47000	0.17047	138.700	21.10	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.91720		76.71477		8.90966	76.77242		20.95	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,415.76000		2.41576		2,489.34000	2.48934	2,415.760	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,386.95000		5.38695		5,402.88000	5.40288	5,386.950	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,445.16000		2.44516		2,519.05000	2.51905	2,445.160	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,335.22000		5.33522		5,351.46000	5.35146	5,335.220	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,474.78000		2.47478		2,548.97000	2.54897	2,474.780	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,283.85000		5.28385		5,300.39000	5.30039	5,283.850	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.00148		74.60636		8.99354	74.66614		21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,236.57000		11.23657		11,177.16000	11.17716	11,236.570	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,630.87000		1.63087		1,631.24000	1.63124	1,630.870	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,649.16000		1.64916		1,649.59000	1.64959	1,649.160	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,164.20000		11.16420		11,104.85000	11.10485	11,164.200	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,667.60000		1.66760		1,668.09000	1.66809	1,667.600	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,092.12000		11.09212		11,032.83000	11.03283	11,092.120	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.08286		75.65046		9.07480	75.71025		20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,615.01000		5.61501		5,623.03000	5.62303	5,615.010	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,933.82000		5.93382		5,882.05000	5.88205	5,933.820	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,650.80000		5.65080		5,658.69000	5.65869	5,650.800	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,895.03000		5.89503		5,843.13000	5.84313	5,895.030	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,686.69000		5.68669		5,694.44000	5.69444	5,686.690	21.03	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,856.46000		5.85646		5,804.42000	5.80442	5,856.460	21.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.09838		157.09838		157.08025	157.08025			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,891.62000		2.89162		2,909.75000	2.90975	2,891.620		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,901.62000		2.90162		2,919.75000	2.91975	2,901.620		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,911.62000		2.91162		2,929.75000	2.92975	2,911.620		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.18678		128.18678		128.19118	128.19118			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,803.22000		1.80322		1,798.82000	1.79882	1,803.220		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,813.22000		1.81322		1,808.82000	1.80882	1,813.220		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.01	Call	3,552.94000	3.55294	3,624.83000	3.62483	3,552.940	22.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,440.27000	4.44027	4,413.98000	4.41398	4,440.270	22.56	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.08873	98.19098	9.07655	98.31476			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,330.18000	14.33018	14,206.40000	14.20640	14,330.180		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,200.85000	14.20085	14,077.07000	14.07707	14,200.850		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	14,071.78000	14.07178	13,948.00000	13.94800	14,071.780		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.18095	99.48265	9.16838	99.60806			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	914.08000	0.91408	788.67000	0.78867	914.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	812.81000	0.81281	687.40000	0.68740	812.810		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	711.73000	0.71173	586.32000	0.58632	711.730		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,818.09000	19,818.09000	19,816.85000	19,816.85000			0.00	0	0.00

Total for Derivatives : **402,139,108.22** **36,122** **2 165 256.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.16902			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.74000	108.59095	6.74000	108.53229			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.32097			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.10500	105.59721	8.10500	105.52770			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.88683			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.00436			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.97000	100.55970	8.97000	100.48779			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.09000	101.74597	7.09000	101.68723			134,710,000.00	19,000	7,900,000.00
AB07	On 07/03/2014	Spot Bond			6.13000	101.93479	6.13000	101.88468			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.33103			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.39500	110.26198	8.39500	110.18809			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.83000	134.21025	0.83000	134.06284			0.00	0	3,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.30000	130.74955	2.30000	262.90317			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
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.86860				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.71436				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.98746				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.43296				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.45250				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.46540				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.35000		106.40755	7.35000	106.34391				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.36813				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.73000		102.91810	6.73000	102.86166				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.04050				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.19078				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.99987				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.03689				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.04022				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.31036				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.38770				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.34778				0.00	3,000,000	3,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.39706				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.84089				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.85192				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000		132.96272	5.28000	132.76938				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.97000		124.12555	2.97000	123.96743				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.78000		115.44448	2.78000	115.29934				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000		99.22177	4.43000	99.08417				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.84000		105.72594	5.84000	101.31754				0.00	0	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
ABLS2A	On 13/07/2016	Spot Bond		10.69500	115.04975		10.69500	114.95207			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91003			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.27175			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.28781			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30238			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	110.55935		4.08000	110.40892			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	39.96963		100.00000	39.67669			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	161.95005		2.04000	161.75635			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.18609		2.76000	153.99269			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.07000	166.21486		2.07000	166.01564			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	161.80471		2.28000	161.60787			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.69125	72.75195		7.69125	72.69737			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.69125	72.75195		7.69125	72.69737			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.60000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34139			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.94000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.75000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.39000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.24000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.81000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06847			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.95039			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.31000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.27000	105.52569		6.27000	105.47230			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.87000			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
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.11000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23798			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88000	112.78475		6.88000	112.72154			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90938			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.04000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.78000	92.88864		2.78000	99.05811			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	97.85109		2.79000	143.35857			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.88059		2.88000	187.07566			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.26000	91.32712		9.26000	91.52765			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.57000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.63152			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.47000	109.86373		9.47000	110.85217			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.41500	111.23577		9.41500	111.28533			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.56000	90.42307		8.56000	90.36062			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
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	9.51000	109.47316		9.51000	110.53870			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ABN89		On 14/10/2016	Spot Bond	100.00000	17.67755		100.00000	17.67750			0.00	0	0.00
ABN90		On 14/10/2016	Spot Bond	100.00000	17.67755		100.00000	17.67750			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	7.99500	107.63611		7.99500	107.56620			79,950,000.00	10,000	400,000.00
ABS5		On 01/05/2015	Spot Bond	6.69000	106.07005		6.69000	106.01317			0.00	0	5,400,000.00
ABS6		On 01/06/2020	Spot Bond	8.58000	101.11618		8.58000	101.04657			128,700,000.00	15,000	301,000.00
ABS7		On 11/09/2026	Spot Bond	9.67000	94.44860		9.67000	94.37471			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.34000	105.12448		7.34000	105.06170			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.53000	128.72115		1.53000	128.57254			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.11000	132.75674		2.11000	266.94320			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.77000	123.10110		0.77000	125.70923			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	1.99000	123.35119		1.99000	125.67907			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	30.36223		100.00000	30.14210			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.04000	105.21119		11.04000	105.11753			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29962			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.38830		100.00000	2.37079			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33488			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.83462			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
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.23536	100.00000	14.13103				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.26435				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.20955	11.00000	59.15878				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.11063	100.00000	9.04386				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.97097				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.21318				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.44211				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.48907				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.42115				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.43531				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.44154				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.52637				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.52637				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.53591				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.40984				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.53591				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.51682				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.07232				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.40183				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.39575				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.28759				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.39575				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	100.42686			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.44080			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.44645			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.43514			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.36734			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40985			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.03500	105.18786	9.03500	105.11044			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.37593			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.12500	102.34242	7.12500	102.28377			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.34508			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.56246			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.30577			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	101.40506			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	78.43651			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.40926			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.41752			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.42110			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95758			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95758			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.40506			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.84727			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.40691			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.40351			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.54239			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
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.76009				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.54222				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.09173				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.24441				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.49792				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.88264				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.29239				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.42282				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35431				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.34805				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.41393				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.07718				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.36854				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.35887				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37764				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.41279				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.39292				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37025				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37650				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		100.66365	10.23000	100.58046				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.38259				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37309				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.52335				0.00	40,000,000	30,000,000.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	106.33315				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35112				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
ACL167		On 20/06/2019	Spot Bond	9.04500	106.37906	9.04500	106.30194			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41102			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.04775	1.75000	109.04221			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37593			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37689			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40048			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.41448			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.38648			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.41168			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.39769			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42846			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.74598			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.41728			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.90136			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.41168			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.40103			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.42498			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.43234			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.37294			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.38147			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.43413			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.42735			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45918			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40329			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45471			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
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45639			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45918			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.76200			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.43684			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.43684			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.29960			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.10151			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37526			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37134			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.84431			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.87566			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38200			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38367			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40048			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.37583			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.17967			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35784			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46485			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.45634			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.31265		100.00000	6.26689			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89840			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00160			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.07031			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.55284			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	101.72722				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.95967				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.50965				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.63000		97.54518	7.63000	100.76306				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.99960				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.35927				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.01500		103.12100	8.01500	103.05386				0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond	9.11000		121.47458	9.11000	121.38591				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		57.08073	100.00000	56.66690				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96000		109.53148	6.96000	109.46940				0.00	0	11,775,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		47.76753	100.00000	47.42122				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.92906	100.00000	16.81691				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		150.85191	3.04000	150.65929				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.78000		101.06904	4.78000	127.88659				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.48857				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.50960				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	100.00000		67.09559	100.00000	100.00000				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	100.00000		36.16356	100.00000	100.00000				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	100.00000		77.16702	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.49850				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.24934				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.51500		105.45869	8.51500	105.38623				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.89998				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.74016				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
BAW14U	On 01/01/2014	Spot Bond	100.00000		83.54410	100.00000	82.98340				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.24645				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.05000		108.72785	7.05000	108.66577				42,300,000.00	6,000	7,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.19059				0.00	0	23,300,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.17253				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.71000		102.14471	6.71000	102.08916				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.44500		105.27348	8.44500	105.20175				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.23040				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.74757		103.97896	10.74757	102.65905				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69702		101.64204	10.69702	101.14886				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.74725		101.51638	10.74725	101.06956				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.29437				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.78827		101.53917	10.78827	100.98754				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72102		100.63656	11.72102	100.54371				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.30177				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.30177				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.30184				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.99757		100.42828	10.99757	100.33703				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.91626		102.69434	10.91626	101.07238				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69702		101.64204	10.69702	101.14886				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.87362		101.95756	10.87362	101.24475				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.07187		95.43739	10.07187	100.76840				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.28553				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.28098				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.28098				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	100.26507			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	10.43492	100.62411		10.43492	100.44902			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.22000	100.02669		11.22000	99.93650			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	10.22500	68.74422		10.22500	97.38262			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25755			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	76.61619		12.22500	100.27460			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.27664			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	10.90000	64.18536		10.90000	100.17102			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26796			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27520			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27520			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26448			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19957			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27936			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.17761			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27936			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.74757	103.97134		13.74757	102.70536			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.04110	101.37593		15.04110	101.25773			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	13.93703	101.28184		13.93703	100.90790			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36854			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
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.36854				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.36854				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.38279				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.77905	100.00000	10.71781				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.33555	100.00000	19.19536				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.59752	100.00000	17.46994				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.86267	100.00000	10.78391				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.86267	100.00000	10.78391				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.13348	100.00000	13.03827				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.37994	100.00000	11.29744				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	74.74089	100.00000	74.31630				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.91211				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.30230				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30966				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	105.32088	2.01000	170.18490				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03000	97.08835	8.03000	142.90925				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03000	98.40096	8.03000	143.20593				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.41500	101.52382	8.41500	97.40163				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.43840				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02381				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.22326				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
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.62572			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38679			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	60.23456		100.00000	59.79786			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.60500	98.52385		7.60500	98.46292			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.46195			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47008			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50331			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61405			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72477			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03451			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.55665		100.00000	10.48012			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26618			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33590			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36578			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37574			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49523			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.65449			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.61037		100.00000	6.56245			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.61037		100.00000	6.56245			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43072			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46798			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47814			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04500	102.91211		8.04500	102.84486			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50859			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56258			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	5.90273	100.00000	5.85947					0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.90273	100.00000	5.85947					0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.95500	105.20427	5.95500	105.15396					0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.37499					0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.85505					0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.27634					0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.79700					0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.79636					0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.94185					0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.79089					0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.83640					0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.91906					0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26226					0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.82520					0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.40994					0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.37858	100.00000	13.28158					0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.53000	112.29322	6.53000	112.23441					39,180,000.00	6,000	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.09500	119.38830	9.09500	119.30177					54,570,000.00	6,000	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.08050					0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.04802					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.79500	108.47210	8.79500	108.39602					123,130,000.00	14,000	7,006,000.00
CBL12	On 06/09/2018	Spot Bond	10.82500	103.00705	10.82500	102.91710					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.87540					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.07500	104.15150	11.07500	104.06002					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.27019					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
CBL16	On 18/05/2017	Spot Bond		8.98500	105.17808		8.98500	105.10274			134,775,000.00	15,000	404,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.28899			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.51500	99.63082		11.51500	99.53993			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33103			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.65591			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20204			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.88500	97.13486		9.88500	97.05848			0.00	0	13,000.00
CCT01	On 23/06/2023	Spot Bond		9.86000	120.51546		9.86000	120.42042			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.71000	116.38447		9.71000	116.29405			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.11000	115.24426		9.11000	115.15921			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91100			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.34500	101.99443		11.34500	101.90120			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31322			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.36661			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.91991			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.36196			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.80267			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.90642			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.78402			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76434			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.86833			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52349			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.63670			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.63670			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.22564			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
CLN167	On 30/04/2014	Spot Bond	100.00000		68.62930	100.00000	68.13174				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		68.62930	100.00000	68.13174				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		68.62930	100.00000	68.13174				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.42118				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		68.62930	100.00000	68.13174				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.84345				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.62330				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.85408	10.11000	102.77141				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.62330				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07395				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	105.55384				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.38809	2.76000	112.77761				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		109.85423	3.14000	112.66642				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.98748	8.25000	100.91984				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	100.62330				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.62330				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.76161	3.10000	112.27357				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.69200	2.40000	112.21362				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.60988				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.57468				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.95081				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.95009				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
CLN215	On 17/10/2016	Spot Bond		7.94000	101.45693		7.94000	101.39220			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.80881			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.81669			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.99000	101.58652		7.99000	101.52131			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.99000	101.58652		7.99000	101.52131			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.04000	104.74542		8.04000	104.67777			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43252			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48120			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89973			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89973			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	62.82564		100.17539	62.36445			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.67383			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05538			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43917			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83492			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89358			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.27447		9.35000	101.19905			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.27447		9.35000	101.19905			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83486			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83736			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	94.75665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.41690			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43815			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.38831			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27166			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28366			0.00	0	1,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28366			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28366			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28366			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28366			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28568			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.84500	103.89324		8.84500	103.81876			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50977			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91990			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41389			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41389			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38370			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49769			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30944			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58240			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39489			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
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39208				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40138				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91684				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.02246				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.02228				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40024				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.30940				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61280				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32195				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.24595				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.38088				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44522				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44522				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44522				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44522				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.14923				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.80964				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33017				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33017				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32613				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23837				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32613				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06848				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.46480				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23874				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
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23874			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23611			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.88382			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.19979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.60756			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.48742			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	112.72345			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	113.30959			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	115.41992			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.23809			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.54000	96.86192		10.54000	98.11105			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.06000	94.72181		11.06000	94.82935			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22446			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.46587			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.20676			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54390			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55979			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.99077		8.80500	103.91473			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40329			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56113			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	110.36523			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42399			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.43238			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.46475			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
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43684			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62558			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62558			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62558			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48921			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30240			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.84499			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22446			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.78202			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90968			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75814			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47950			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54649			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22591			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	100.00000	1.18912		100.00000	1.16920			5,000,000,000,000.00	50,000,000	50,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.79548		7.01000	37.39579			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	146.30323			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.41500	101.52382		8.41500	129.54449			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.03000	32.53613		8.03000	142.90925			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.03000	32.93095		8.03000	143.20593			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.85138			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.73040			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
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01914			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01914			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43815			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.40644			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41273			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41168			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54390			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37022			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.49000	109.59458		8.49000	105.98955			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.44500	105.29779		8.44500	105.22642			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.79500	119.15776		9.79500	119.06440			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.94000	109.31899		7.94000	109.24924			31,760,000,000.00	4,000,000	2,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.38500	107.96557		9.38500	107.88354			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.85000	95.77887		9.85000	95.70300			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.76000	96.23851		10.76000	96.15541			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.76000	93.88308		10.76000	93.80247			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79433			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.83053			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72060			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27548			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17699			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23889			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.24500	91.66221		12.24500	94.44078			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.77143		100.00000	11.66031			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21298			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
DENG44	On 29/09/2017	Spot Bond		7.72000	98.52075		7.72000	97.33220			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07452			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.30569			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.87532			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18248			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21043			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22110			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.72000	124.86080		6.72000	124.79318			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.01000	108.75433		8.01000	108.68472			296,370,000.00	37,000	32,120,000.00
DV23	On 27/02/2023	Spot Bond		8.52000	110.70621		8.52000	110.63094			17,040,000.00	2,000	80,320,000.00
E170	On 01/08/2020	Spot Bond		7.66500	133.16045		7.66500	133.07882			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.11911			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94783			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02719			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.07970			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.69061			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82368		0.10000	131.09164			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	114.24404		2.22000	114.10584			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.27000	101.10819		2.27000	100.98547			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.31000	102.46637		2.31000	100.70616			464,310,000,000.00	201,000,000	200,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.28500	108.52487		9.28500	108.44460			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.13500	109.35862		9.13500	109.27769			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.81000	105.99562		9.81000	105.91290			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.42500	94.32285		10.42500	97.85747			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.95023			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
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.04150			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73192			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79822			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45169			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	55.51536		100.00000	55.10847			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	90.64039		100.00000	89.97555			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	94.68939		100.00000	93.97744			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	89.68059		100.00000	89.02439			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	88.43632		100.00000	87.81499			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	84.12134		100.00000	83.57392			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.43369		3.00000	129.26901			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90000	106.72784		10.90000	106.63554			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.14269			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.68291			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03963			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.43500	84.14471		9.43500	97.24198			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.13609			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10900			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.01530			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.99152			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13062			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.09879			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93595			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96487			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91274			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
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.95572				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.90414				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.93996				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.38000		103.33388	6.38000	103.28041				0.00	0	2,150,000.00
ES18	On 20/04/2018	Spot Bond	7.24000		107.47823	7.24000	107.41559				434,436,200,000.00	60,005,000	166,606,000.00
ES23	On 25/01/2023	Spot Bond	8.14500		114.09445	8.14500	114.02022				3,632,670,000,000.00	446,000,000	232,200,000.00
ES26	On 02/04/2026	Spot Bond	8.62500		94.40397	8.62500	94.33829				431,250,000.00	50,000	49,080,000.00
ES33	On 15/09/2033	Spot Bond	9.44000		83.31071	9.43000	83.32411				312,152,480,000.00	33,067,000	1,066,544,000.00
ES42	On 25/04/2042	Spot Bond	9.71000		92.02978	9.71000	92.28887				582,600,000,000.00	60,000,000	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.85628				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.89612				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.27551				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.72313				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.46201				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	100.00000		36.71262	100.00000	35.89212				25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.22341	100.00000	12.13479				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.89520	100.00000	11.80896				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.02190				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.06761				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.15887				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.24993				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.84000		102.60538	6.84000	102.54821				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.91500		100.95538	8.91500	100.88323				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.49682				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
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49675			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.53366			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.86797			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.71500	108.74672		10.71500	108.65372			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.79295			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.09000	124.07060		2.09000	124.75316			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.14000	132.43734		2.14000	266.30032			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.49000	95.64673		2.49000	101.95952			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.08498		2.77000	143.70146			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.77000	111.65904		2.77000	190.10524			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.15000	112.27137		7.15000	112.20602			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.06300	57.53397		8.06300	56.82064			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49800	36.72996		9.49800	35.82371			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.49143		9.73000	34.56512			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.50575			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36344			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32364			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32364			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.96154			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49486			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65228			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42123			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
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46770			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.49769		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.49769		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64217			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45918			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56478			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61178			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43517			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.37966			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67734			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45080			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.39980		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53484			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64046			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48259			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51596			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60792			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56312			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63496			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67458			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60626			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58692			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52430			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51429			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
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64928			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64102			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61841			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65038			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54927			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.49983		100.09221	12.40814			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40441			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49232			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55683			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21162			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45628			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	100.46197			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41722			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42566			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57309			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.49299			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47652			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41728			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.05033		13.22500	50.99562			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39041			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39096			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60230			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
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41113			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73500	87.24538		3.73500	90.14251			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43126			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43126			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.05656			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22446			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.61668			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.40329			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39265			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.50394			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.46866			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.95134			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.88244			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.64812			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54538			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.73614			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45792			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45516			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.69364			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.79207			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.38442			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49594			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33000	119.50780		3.33000	113.89471			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46419			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
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46928			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.31000	109.48416		3.31000	114.06106			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.11000	98.97400		1.11000	119.25409			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.33000	106.52118		3.33000	113.89471			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.09000	104.53901		2.09000	120.57745			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.16000	103.50900		2.16000	123.99858			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.70196			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72094			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.73438			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39848			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46083			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54449			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52303			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43852			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66709			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43796			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.31946		100.00000	8.25848			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.93248		100.00000	9.83873			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.23000	139.04276		4.23000	138.85139			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	103.00056			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
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92340			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.08719			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.33967			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.87119			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.25609			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.16630			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.65000	127.14781		2.65000	255.65376			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.15000	132.33108		2.15000	266.08644			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.87000	124.94567		2.87000	251.22150			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.72273		2.46000	121.39418			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.39486			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	121.98151		1.99000	121.83622			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66912			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07563			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.27585			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33160			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.53669		2.94000	90.42193			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.65597		104.97509	13.55145			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.73021		101.07593	17.59900			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.89896		100.44759	9.82612			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.44310			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.15835		100.76967	16.03911			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12139			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	99.29310		2.60000	99.16985			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	100.00000			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.42205			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.15117			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.45000	95.98907		2.45000	102.36718			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.18729			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.48000	95.70244		2.48000	102.06126			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.93208			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.35000	130.21487		2.35000	331.76694			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24892			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26021			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.18191			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12077			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.85564			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.75741			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05288			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	100.00000	36.71262		100.00000	35.89212			2,500,000,000,000.00	25,000,000	50,000,000.00
FRX14		On 01/09/2014	Spot Bond	5.74000	103.33790		5.74000	103.28945			45,920,000,000.00	8,000,000	9,200,000.00
FRX15		On 14/03/2015	Spot Bond	6.10000	104.26221		6.10000	104.21031			0.00	0	1,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.09000	102.99417		7.09000	102.93472			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.50500	103.99604		7.50500	103.93256			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	7.69500	110.50090		7.69500	110.43253			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.28500	107.06911		8.28500	106.99827			124,275,000.00	15,000	3,500,000.00
FRX20		On 01/10/2020	Spot Bond	8.53500	106.06024		8.53500	101.34819			0.00	0	2,000,000.00
FRX23		On 28/02/2023	Spot Bond	9.26000	91.59634		9.26000	91.52765			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.39000	112.95429		9.39000	112.86936			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
FRX31	On 21/02/2031	Spot Bond	10.19500		95.76651	10.19500	95.68891				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41500		77.75922	10.41500	77.69453				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.31843				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.33601				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.35026				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.35594				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.37011				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.39282				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.40983				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.48345				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.43838				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01782				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.79500		102.11304	8.79500	102.04063				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.07200				0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.02690				0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.75240				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.92714				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.70857				0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.62232				0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	100.00000		80.57395	100.00000	80.04386				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.01504				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.01973				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
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.36464			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.42630			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.50284			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.60908			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	100.58760			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.91927			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93156			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.63719			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.94997			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54578			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.21928			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35095			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.88172			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50927			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.26613			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.15795			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.02603			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.57031			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
HMS1B9	On 19/07/2015	Spot Bond		7.52914	103.78216		7.52914	100.86625			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.65073			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.88234	103.85514		7.88234	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.75412			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.33320	103.95366		8.33320	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.88047			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89092			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92138			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91804			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.80500	112.07435		7.80500	112.00442			163,905,000.00	21,000	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	134.80143		1.92000	271.05880			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.90000	137.94849		1.90000	271.49646			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.34500	100.99528		9.34500	100.92012			46,725,000.00	5,000	1,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.36500	100.79874		9.36500	100.72357			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	32.10388		100.00000	31.67760			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.34423		100.00000	9.22015			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	36.71262		100.00000	35.89212			0.00	0	250,000,000.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	18.35631		100.00000	17.94606			0.00	0	156,000,000.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.17815		100.00000	8.97303			35,000,000,000,000.00	350,000,000	1,105,000,000.00
I2025	On 31/01/2025	Spot Bond		1.84000	108.94514		1.84000	108.81669			309,217,172,240.00	168,052,811	964,537,504.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		2.34000	105.49053		2.34000	105.36190			999,622,332,540.00	427,189,031	457,937,000.00
I2046	On 31/03/2046	Spot Bond		2.44000	102.08231		2.44000	101.95678			1,546,960,000.00	634,000	459,634,000.00
I2050	On 31/12/2050	Spot Bond		2.41000	109.79401		2.41000	109.65951			126,922,563,240.00	52,664,964	98,982,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.65000			0.00	600,000	50,000.00
IBL11	On 12/03/2015	Spot Bond		7.04000	105.27687		7.04000	105.21652			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.72135			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64700			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52627			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76270			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.65000	101.56242		6.65000	101.50843			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.54000	105.03446		7.54000	104.97005			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.14500	107.52197		8.14500	107.45085			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.58000	100.78518		6.58000	100.73172			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.83686			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90709			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.08000	110.72178		4.08000	110.57133			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.36000	103.56317		7.36000	103.50217			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12989			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20297			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.93000	105.59369		0.93000	125.07362			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.06000	105.79601		2.06000	125.03011			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15555			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.00136			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.81500	103.80874		7.81500	103.74317			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59159			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
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.23600			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.97520			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.34500	101.06594		8.34500	100.99823			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.89500	94.01182		8.89500	93.94515			62,265,000.00	7,000	300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64988			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.89500	85.70349		7.89500	98.10075			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.94500	108.94370		8.94500	102.48549			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20746			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.24682			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.30000	106.42445		7.30000	101.27827			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.12500	107.27327		8.12500	101.50884			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00250		100.00000	0.00248			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.43087		5.00000	99.89211			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.43087		5.00000	99.89211			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.01158		5.00000	100.97091			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.93256		5.00000	99.89211			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.32876		4.00000	100.29583			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10580			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04828			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25638			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.59490		9.20000	107.51517			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21962			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21962			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10906			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.85080		100.00000	7.79326			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
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.32673			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08141			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96539			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.04000	100.51710		9.04000	100.44347			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73413			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.88971			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.46644			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.65917			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.39874		100.00000	4.35767			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.35000	99.47510		5.35000	99.43161			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.35000	99.37367		5.35000	99.33027			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.35000	99.27246		5.35000	99.22914			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.17144		5.35000	99.08502			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.50000	98.63265		5.50000	98.54478			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.50000	98.53015		5.50000	98.44245			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.67857		5.35000	99.63490			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.57673		5.35000	99.53315			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.07768			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.94744			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
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.25016			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.74757	103.02700		10.74757	102.03347			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.74757	100.91484		10.74757	100.65246			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.81554			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37210			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.19349		6.50000	100.14069			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44522			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.18948			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80517			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80517			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02059			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67525			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.47688			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43732			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.95661			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.64329			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.81329			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34899			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.54974			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33384			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.00025			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
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.56983			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57534			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33129			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36435			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20972			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20972			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.91029			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	91.22695	100.00000	100.00000	90.56588			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26507			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.35038			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000	90.57072			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	89.46078	100.00000	100.00000	88.80779			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	80.93126	100.00000	100.00000	80.39648			0.00	0	25,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.77381			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.35038			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94924			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94797			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94716			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.05000	102.27086		8.05000	102.20460			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.18000	101.66264		6.18000	101.61244			55,620,000.00	9,000	11,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66646			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.39500	105.00561		8.39500	104.93407			109,135,000.00	13,000	600,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07292			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	100.00000	10.57506	100.00000	100.00000			301,000,000,000,000.00	3,010,000,000	1,510,000,000.00	
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05566			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
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.38769				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22000	106.85664	8.22000	106.78610				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.61549				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.75537				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000	97.65751	3.15000	115.40188				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	93.18647	3.95000	125.00838				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.18797				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.99996				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.91653				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.60598				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.28939				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.33601				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.84000	88.56530	3.84000	89.21896				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.84000	88.49147	3.84000	95.27143				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.66349				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.28425				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.81235				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46644				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.41500	114.27137	11.41500	114.16800				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.75756				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	92.19752	3.95000	125.00838				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72612				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000	99.85637	5.25000	99.77039				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
IVA344	On 31/10/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.64945		5.35000	99.56220			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.70600		5.50000	98.61800			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.17348			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.36452			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37485			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28373			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12010			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.44421			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.19310			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.14286			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93334			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.18807			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.86863			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.97790			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.70473			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94806			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94766			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94686			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
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.95046			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82355			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36447			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40567			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03970			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03722			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	96.08355		100.00000	95.33679			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	87.11211		100.00000	86.50008			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	58.76719		100.00000	58.21848			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	66.73143		100.00000	66.35234			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.40180			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.83888		100.00000	45.06212			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92937			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.30001		100.00000	15.18909			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.92517			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	61.58932		100.00000	61.01425			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.64339			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.41000	147.60998		8.41000	140.79104			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.50421			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76174			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17282			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.49500	98.62363		8.49500	98.55677			237,860,000.00	28,000	1,010,000.00
LGL03	On 03/04/2018	Spot Bond		8.54500	68.79709		8.54500	96.85485			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
LGL04		On 14/08/2020	Spot Bond	9.04500	108.17830	9.04500	102.02512			45,225,000.00	5,000	200,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77373			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.29000	102.45800	11.29000	102.36581			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84901			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.89968			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.54347			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.14307			0.00	0	0.00
MAQ040		On 10/01/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	100.00000	36.18173	100.00000	100.00000			0.00	0	0.00
MBC021		On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.60601			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.92836			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.01815			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.06816			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.91907			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.66787			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37694			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.53333			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16757			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58971			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.47495			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.51688			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.45535			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	98.01492	100.00000	97.25117			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		93.10423	100.00000	92.41456				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		81.86892	100.00000	81.33500				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		55.78829	100.00000	55.37940				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.53662	100.00000	43.22098				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.16572	100.00000	14.06189				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.58428	100.00000	34.33080				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.26500		103.30308	8.26500	103.23453				33,060,000.00	4,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.55087				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.46762				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.50922				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.06793				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.06844				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.07101				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.80746				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.89837				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.63000		102.72146	7.63000	102.65809				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.33500		106.72803	8.33500	106.65701				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.21000		107.26397	9.21000	107.18527				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.47000		107.27027	5.47000	107.22283				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.35308				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.36729				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.24500		105.07485	9.24500	105.14170				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.19000		102.98156	7.19000	102.92129				64,710,000.00	9,000	25,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.78180				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
MIL02	On 31/05/2017	Spot Bond		8.55500	103.95143		8.55500	103.88007			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74756			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.25500	103.84515		8.25500	103.77632			66,040,000.00	8,000	2,200,000.00
MTN02	On 13/07/2014	Spot Bond		5.95000	105.61137		5.95000	105.56090			119,000,000.00	20,000	900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.24000	105.76640		7.24000	105.70509			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.20000	108.65480		8.20000	108.58364			106,600,000.00	13,000	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	77.65957		100.00000	77.16702			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.34500	103.68743		5.34500	103.64199			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.68968		100.89771	6.64080			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.77787		100.61875	6.72846			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94337			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.96704			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98292			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.00027			0.00	840,000	280,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.01603			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.02377			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.11871			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.22919			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.28034		100.00000	0.27831			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.28034		100.00000	0.27831			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.70000	100.58110		8.70000	100.51130			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
NBK10A	On 25/07/2016	Spot Bond	6.99000		106.26990		6.99000	101.25063			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.62914			0.00	0	10,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.58317			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.00519			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.54145			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19698			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.17458			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.27803			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.84000		107.40365		6.84000	107.34381			0.00	0	10,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85740			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.18500		115.85427		8.18500	115.77729			90,035,000.00	11,000	3,305,000.00
NBK4	On 28/10/2024	Spot Bond	10.58500		32.93560		10.58500	32.90837			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.29000		108.07294		7.29000	108.00953			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59327			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.68501			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44000		101.31694		6.44000	101.26482			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.51353			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.49000		104.63784		7.49000	104.57409			104,860,000.00	14,000	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31458			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.89982			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.22219			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
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07823			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92535			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74710			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.58647			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70464			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	101.45917			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.59766			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39474			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94195			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.67547			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71896			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56455			0.00	0	1,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.13636			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.09624			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.38572			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.36300			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.03574			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34907			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34325			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.34297			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.99000	105.24184		7.99000	105.17353			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.70501			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.73000	102.56613		5.73000	102.51872			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06171			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
NEDH1A		On 20/11/2018	Spot Bond		11.64500	118.80190	11.64500	118.69233			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond		0.00000	100.00000	0.00000	111.17400			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.79642			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.87393			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond		2.16000	160.04481	2.16000	159.85183			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond		8.29500	107.44657	8.29500	107.37540			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.46471			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.89107			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.89107			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond		8.92500	108.97115	8.92500	108.89276			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.87600			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.14782			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.82985			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	100.82161			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.85565			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond		9.12500	108.95439	9.12500	110.37859			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.88971			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.85570			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.87605			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		9.32500	108.93802	9.32500	108.85619			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.94410			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.90331			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.88965			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.14751			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.06478			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
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.91683			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.15500		137.68321		4.15500	137.49454			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.49000		107.61222		6.49000	107.55620			292,050,000,000.00	45,000,000	22,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.00500		122.10132		8.00500	122.02279			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.46500		129.14071		8.46500	129.05346			0.00	0	7,605,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500		167.13331		2.05500	166.93320			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.09000		130.23058		9.09000	130.13572			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.87800			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.88142			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.62338			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.28617			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.18107			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33218			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.93357			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.20439			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.18132		100.00000	17.05676			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.54391		100.00000	21.38772			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.27000		109.12973		6.27000	109.07452			163,020,000.00	26,000	1,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.30369		100.00000	10.22898			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.46000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		39.29156		100.00000	39.00669			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.37158			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44911			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.61384			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.87419			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
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.72781			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32643			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85472			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.40719			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.39983			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44755			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.42394			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.40853			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47326			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44401			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.42461			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50165			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.46740			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.44334			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.26343			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.30384			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.32202			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.36242			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.53610			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.57648			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01392			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43369			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.04000	107.64711		6.04000	107.59404			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.35000	95.25932		5.35000	95.21765			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.83000	39.22156		7.83000	39.19687			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
R157	On 15/09/2015	Spot Bond	6.03000	114.42165	6.04000	114.34581					69,967,320,120,000.00	11,603,204,000	15,996,895,000.00
R158	On 15/09/2015	Spot Bond	6.04000	114.40221	6.04000	114.34581					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.94000	89.37039	5.94000	89.32705					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.04000	120.76707	6.04000	120.70752					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.87000	84.45677	5.87000	84.41628					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.01000	123.32500	8.01000	123.24564					33,481,783,980,000.00	4,179,998,000	12,014,057,306.00
R187P	On 21/12/2026	Spot Bond	7.75000	36.69254	7.75000	36.66968					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.67000	34.37965	7.67000	34.35844					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	277.36325	1.65000	277.04026					561,345,460,500.00	340,209,370	353,995,505.00
R201	On 21/12/2014	Spot Bond	4.97000	107.03787	4.98000	106.98297					1,150,748,830,000.00	231,539,000	1,013,959,000.00
R202	On 07/12/2033	Spot Bond	2.28000	204.61400	2.28000	204.36527					1,978,280,224,200.00	867,666,765	1,564,271,700.00
R2023	On 28/02/2023	Spot Bond	7.64500	101.62254	7.65000	101.52616					7,139,482,020,000.00	933,876,000	5,275,574,232.00
R203	On 15/09/2017	Spot Bond	6.69000	105.95363	6.69500	105.87828					41,203,368,810,000.00	6,158,949,000	6,760,807,821.00
R2030	On 31/01/2030	Spot Bond	8.62000	95.23050	8.62000	96.16934					0.00	0	60,000,000.00
R2037	On 31/01/2037	Spot Bond	8.98500	97.00857	8.98500	96.93908					15,311,338,500,000.00	1,704,100,000	2,080,822,000.00
R204	On 21/12/2018	Spot Bond	6.91000	107.18149	6.91500	107.09969					22,082,667,582,070.00	3,195,755,077	4,853,257,754.00
R2048	On 28/02/2048	Spot Bond	9.04500	97.94014	9.04500	97.86837					11,675,340,270,000.00	1,290,806,000	1,741,537,255.00
R206	On 15/01/2014	Spot Bond	5.15000	102.40623	5.16000	102.36081					2,472,000,000.00	480,000	930,420,000.00
R207	On 15/01/2020	Spot Bond	7.24000	101.82627	7.24500	101.74242					10,775,436,800,000.00	1,488,320,000	5,887,500,895.00
R208	On 31/03/2021	Spot Bond	7.38500	96.66201	7.38500	96.60426					30,081,246,864,165.00	4,073,290,029	6,915,755,524.00
R209	On 31/03/2036	Spot Bond	8.80500	75.40703	8.79500	75.43157					17,403,998,220,000.00	1,976,604,000	8,533,747,132.00
R210	On 31/03/2028	Spot Bond	2.05000	156.89030	2.05000	156.70238					609,284,524,150.00	297,211,963	672,699,127.00
R211	On 31/01/2017	Spot Bond	0.23000	128.01699	0.23000	127.88274					4,963,568,590.00	21,580,733	268,009,000.00
R212	On 31/01/2022	Spot Bond	1.49000	130.57768	1.49000	130.42741					1,190,847,517,780.00	799,226,522	912,415,704.00
R213	On 28/02/2031	Spot Bond	8.63000	86.29979	8.62500	86.27920					21,544,380,760,000.00	2,496,452,000	6,347,664,720.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214		On 28/02/2041	Spot Bond	8.99000	75.57313		8.99000	75.51807			38,134,734,940,000.00	4,241,906,000	8,162,916,204.00
R225C		On 15/03/2014	Spot Bond	4.84000	98.02426		4.84000	97.98605			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.95000	95.60164		4.95000	95.56291			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.10000	91.82196		6.10000	91.77625			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.94000	89.37039		5.94000	89.32705			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.86000	86.95601		5.86000	86.91440			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.87000	84.45677		5.87000	84.41628			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.01500	99.07435		5.01500	99.03390			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.03500	96.64728		5.03500	96.60789			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	4.98500	94.32847		4.98500	94.29041			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.01000	90.49970		6.01000	90.45578			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.88000	88.10230		5.88000	88.06046			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	5.86000	85.63075		5.86000	85.59022			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	5.92000	83.03886		5.92000	82.99916			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	6.67000	78.51882		6.67000	78.47660			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	6.72000	75.83101		6.72000	75.78994			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	6.92000	72.70403		6.92000	72.66350			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	6.90000	70.34309		6.90000	70.30398			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	6.88000	68.07197		6.88000	68.03424			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	6.87000	65.84754		6.87000	65.81109			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.20500	62.29821		7.20500	62.26208			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.18500	60.21544		7.18500	60.18061			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.30500	57.61215		7.30500	57.57828			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.27500	55.71387		7.27500	55.68124			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.24500	53.89375		7.24500	53.86232			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
R342C	On 21/12/2022	Spot Bond		7.21500	52.14821		7.21500	52.11792			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.17500	50.52105		7.17500	50.49186			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.13500	48.96360		7.13500	48.93547			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.95000	43.47123		7.95000	43.44346			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.91000	41.98963		7.91000	41.96294			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.87000	40.57417		7.87000	40.54851			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.83000	39.22156		7.83000	39.19687			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.79000	37.92866		7.79000	37.90491			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.75000	36.69254		7.75000	36.66968			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.71000	35.51042		7.71000	35.48840			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.67000	34.37965		7.67000	34.35844			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67376			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90733			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.98749			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93168			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.94690			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.43724		100.00000	12.34707			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.29266		100.00000	4.26153			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56514			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54370			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62282			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19585			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55392			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87780			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28030			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
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.51234			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.56439			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.93939			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.74945			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.25709			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.83751			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.11036			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.04427			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68659			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.09416			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31126			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.23318			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.98949			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.98949			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.38519			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.43205			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81554			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.80587			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.75611		12.35000	104.65381			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69508			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.65237		100.00000	13.55339			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62711			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
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.17125			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41702			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		100.00000	44.64075		100.00000	33.91746		5,200,000,000,000.00	52,000,000	52,000,000.00	
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90137			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	89.75610		100.00000	89.10412			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02475			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.60534		100.00000	1.59357			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.73702		100.00000	8.67368			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.09951		100.00000	15.98279			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.93518		100.00000	13.83415			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.06685			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	103.02554			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.68500	106.80167		8.68500	106.72728		43,425,000.00	5,000	6,400,000.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.97820			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.34000	113.71320		7.34000	113.64640			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.92488			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.74500	106.65939		8.74500	106.58458			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.57248			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.49506			0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.47550			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.62850			0.00	200,000	100,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.59638			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.34000	107.14849		7.34000	107.08554			0.00	0	11,500,000.00
SBK9	On 10/04/2018	Spot Bond		8.51500	99.66873		8.51500	99.60025			0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond		1.83000	130.36970		1.83000	130.21288			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
SBN27	On 15/09/2015	Spot Bond		7.50000	111.61053		7.50000	111.54245			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.36000	111.87424		7.36000	111.80725			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.29000	112.00640		7.29000	111.93996			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.09500	101.16183		8.09500	101.09532			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.43500	111.73286		7.43500	111.66529			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.40000	111.79881		7.40000	111.73150			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44419			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.65497			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40931			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15209			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	95.70050		100.00000	94.96434			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.74500	104.38968		7.74500	104.32396			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.10351			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.87730			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32653			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.33875			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.03500	109.36687		9.03500	109.28768			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.66000	106.93988		9.66000	106.85766			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.14571			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24750			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13948			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.84998			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.40500	105.47777		8.40500	105.40699			252,150,000.00	30,000	1,600,000.00
SBS3	On 25/05/2026	Spot Bond		8.71000	99.29088		8.71000	99.22189			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.08500	100.77799		9.08500	100.70502			0.00	0	306,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.22000	113.29085		7.22000	113.22537			28,880,000.00	4,000	6,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	132.01292		2.18000	265.44606			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000	105.59369		0.93000	125.07362			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.92000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.90273		100.00000	5.85947			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.70819		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000	109.63278		1.50000	122.83998			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.19349		6.50000	100.14069			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48079			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20479			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62352			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.79500	102.39538		8.79500	102.32317			88,011,565,000.00	10,007,000	10,103,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28121			0.00	0	45,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01726			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.32599			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29511			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.17311			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.34000	107.34805		7.34000	107.28497			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.51500	108.36202		8.51500	102.05033			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.14500	100.99629		8.14500	100.92949			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	101.01138				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.91426				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.06706				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.92126				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.79500		107.21800	7.79500	107.15082				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.17260				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.14646				0.00	10,000,000	10,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.91362				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.06500	95.09794		9.06500	95.02886				190,365,000.00	21,000	24,612,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76296				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.29782				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.51247				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.99300	88.25077		8.99300	88.18682				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.05500	87.94508		9.05500	87.88091				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.22500	105.57750		6.22500	105.52447				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.50500	95.78367		8.50500	95.71867				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.44283				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.87500	101.89420		7.87500	101.82899				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.94000	112.67039		6.94000	112.60670				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.59000	100.68963		2.59000	100.94835				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.85000	102.29390		7.85000	103.05965				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.85281				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.15432				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.86210				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.43000	110.07734		9.43000	111.16695				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
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66858			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65580			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41806			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.85420			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.73739			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.73749			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.63657			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.78687			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.50528			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44848			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44825			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.43285			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.39066			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.33119			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.28800			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.14248			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.01110			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82586			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.60000	111.16451		6.60000	111.10503			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.57000	103.51807		8.57000	103.44649			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	61.61164		100.00000	61.20567			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	44.60717		100.00000	44.28376			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.10427		100.00000	20.95127			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.37000	101.25076		6.37000	101.19919			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89103			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
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15145			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.33901			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80517			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.67276			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22315			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.29000		105.32522		7.29000	105.26376			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.56811			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84934			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.92440			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.51198			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.55843			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.85364		7.83000	101.78988			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48642			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54450			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63954			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48642			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.54450			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.75358		7.16000	101.55307			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65830			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64902			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.87193			0.00	0	3,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.84175			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.75350			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.64916			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.21871			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
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.27993			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.54344		8.73000	101.78540			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.36601			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.53428			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.13045			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55290			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.71352		101.06155	7.10468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.47713			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.72589			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.68618			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.77906			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.76276			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48545			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.51801			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54127			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.51801			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.54127			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.55290			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50406			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54127			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66917			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66917			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66917			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85518			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.90168			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
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.84355			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.77311			0.00	0	3,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.83118			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.80795			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.28400			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.99000		111.01878		7.99000	110.94751			63,920,000.00	8,000	500,000.00
TL20	On 22/02/2020	Spot Bond	7.42000		96.79950		7.42000	96.71770			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.59500		109.55313		7.59500	109.48658			129,115,000.00	17,000	107,921,000.00
TN20	On 17/09/2020	Spot Bond	8.41500		111.54640		8.41500	111.47023			92,565,000.00	11,000	276,624,783.00
TN23	On 06/11/2023	Spot Bond	8.69000		118.67693		8.69000	118.59466			0.00	0	104,220,000.00
TN25	On 19/08/2025	Spot Bond	9.05000		104.65351		9.05000	104.57802			171,950,000,000.00	19,000,000	162,000,000.00
TN27	On 14/11/2027	Spot Bond	9.08500		102.23266		9.08500	102.15864			317,975,000.00	35,000	18,542,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.30523			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.88281			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20264			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.02172			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.05126			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.05429			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.19997			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.50200			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06690			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.06966			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.07129			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.37549		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.36612		9.75000	100.28756			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
TR32	On 31/12/2099	Spot Bond	100.00000		10.36809	100.00000	10.28809				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.25811				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.21266				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.23724				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.78610				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.13697				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.51831				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.90115				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.63382				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.86427				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.66649				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.62766				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.40453				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	94.36386				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.34132				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.29710				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.06323				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.94212				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.85220				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.82435				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.74432				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.04327				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	100.00000		84.35182	100.00000	79.52070				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.51890				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
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.99045			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.28986			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.86015			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.78500		111.46588		8.78500	111.38649			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.23230			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.80610			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08903			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.03500		104.57187		9.03500	104.49531			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		95.47823		100.00000	94.74753			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		95.58378		100.00000	94.85228			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		95.61898		100.00000	94.88720			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.17174			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.21554			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12969			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.17143			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.17324			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.19286			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19888			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	132.39000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.40000		119.17596		6.40000	119.11477			1,241,600,000,000.00	194,000,000	97,000,000.00
WS05	On 01/08/2018	Spot Bond	0.66000		240.17875		0.66000	239.91849			39,600,000,000.00	60,000,000	37,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.44000		107.27069		6.44000	107.21527			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.20000		109.03541		7.20000	108.97255			1,224,000,000,000.00	170,000,000	86,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.47000		110.30491		7.47000	110.23898			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.87000		109.12975		7.87000	109.06109			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
WSP5		On 28/05/2021	Spot Bond	7.92500	109.44672	7.92500	109.37739			237,750,000,000.00	30,000,000	15,000,000.00
Z009		On 30/11/2013	Spot Bond	5.01500	99.35838	5.01500	99.31770			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	5.99000	90.38964	5.99000	90.34616			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.00500	97.74820	5.00500	97.70891			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.01500	96.53502	5.01500	96.49605			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.92000	88.91596	5.92000	88.87345			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	4.99500	94.58819	4.99500	94.55015			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	5.99000	90.37514	5.99000	90.33167			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	6.86000	66.89206	6.86000	66.85468			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	24.71676	100.00000	24.57635			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
Total for j-Bonds :										708,239,352,969,475.00	31,721,953,265	99 462 993 166.00
Grand Total:										708,239,755,108,583.00	31,721,989,387	99 465 158 422.00